



QUARTERLY STATEMENT

As of September 30, 2013
of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary
OTHER			
John Paul Gruber	Senior Vice President	Michael Harrison Haney #	Vice President
Adrienne Susan Kessling	Senior Vice President	Michael William Mazur #	Vice President
Brian Patrick Sponaule	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ November, _____ 2013	b. If no: 1. State the amendment number	_____
_____	2. Date filed	_____
	3. Number of pages attached	_____

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

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	16,482,567,181	.....	.....16,482,567,181	14,408,665,965
2. Stocks:				
2.1 Preferred stocks.....	5,002,979	.....	.....5,002,979	5,010,948
2.2 Common stocks.....	547,757,006	1,000	547,756,006	413,170,515
3. Mortgage loans on real estate:				
3.1 First liens.....	501,013,732	.....	.....501,013,732	473,137,934
3.2 Other than first liens.....	.....	.....	.....0	.....
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	.....	.....	.....0	.....
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	84,871,360	.....	.....84,871,360	83,097,329
4.3 Properties held for sale (less \$.....0 encumbrances).....	.....	.....	.....0	.....
5. Cash (\$.....59,528,064), cash equivalents (\$.....0) and short-term investments (\$.....323,258,722).....	382,786,786	.....	.....382,786,786	362,732,331
6. Contract loans (including \$.....0 premium notes).....	132,785,248	.....	.....132,785,248	139,558,788
7. Derivatives.....	185,669,267	.....	.....185,669,267	123,991,971
8. Other invested assets.....	116,363,802	.....	.....116,363,802	87,196,085
9. Receivables for securities.....	4,560,849	.....	.....4,560,849	.....
10. Securities lending reinvested collateral assets.....	.....	.....	.....0	.....
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	18,443,378,210	1,000	18,443,377,210	16,096,561,865
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....	.....	.....0	.....
14. Investment income due and accrued.....	162,350,827	.....	.....162,350,827	144,386,956
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,008,583	13,673	1,994,911	981,087
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	10,085,239	.....	.....10,085,239	11,466,077
15.3 Accrued retrospective premiums.....	.....	.....	.....0	.....
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,040,242	.....	.....2,040,242	5,053,823
16.2 Funds held by or deposited with reinsured companies.....	.....	.....	.....0	.....
16.3 Other amounts receivable under reinsurance contracts.....	4,048,468	.....	.....4,048,468	4,769,072
17. Amounts receivable relating to uninsured plans.....	.....	.....	.....0	.....
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....	.....	.....0	2,709,262
18.2 Net deferred tax asset.....	61,700,109	19,151,914	42,548,195	39,698,699
19. Guaranty funds receivable or on deposit.....	.....	.....	.....0	.....
20. Electronic data processing equipment and software.....	593,508	.....	.....593,508	852,892
21. Furniture and equipment, including health care delivery assets (\$.....0).....	.....	.....	.....0	.....
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....	.....	.....0	.....
23. Receivables from parent, subsidiaries and affiliates.....	1,456,582	.....	.....1,456,582	3,606,563
24. Health care (\$.....0) and other amounts receivable.....	.....	.....	.....0	.....
25. Aggregate write-ins for other than invested assets.....	313,673,417	4,085,050	309,588,366	198,524,136
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,001,335,186	23,251,637	18,978,083,549	16,508,610,432
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....	.....	.....0	.....
28. Total (Lines 26 and 27).....	19,001,335,186	23,251,637	18,978,083,549	16,508,610,432

DETAILS OF WRITE-INS				
1101. ....	.....	.....	.....0	.....
1102. ....	.....	.....	.....0	.....
1103. ....	.....	.....	.....0	.....
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held as collateral.....	179,565,995	.....	.....179,565,995	73,701,827
2502. Company-owned life insurance.....	118,300,710	.....	.....118,300,710	115,196,922
2503. Accrued contractual fee income.....	11,721,661	.....	.....11,721,661	9,364,150
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,085,050	4,085,050	0	261,237
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	313,673,417	4,085,050	309,588,366	198,524,136

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....16,038,615,181 less \$.....0 included in Line 6.3 (including \$.....22,719,052 Modco Reserve).....	16,038,615,181	14,123,605,167
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	861,119,389	673,225,388
4. Contract claims:		
4.1 Life.....	88,795,367	99,363,089
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....191 accident and health premiums.....	380,386	322,094
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....699,615 assumed and \$.....694,958 ceded.....	1,394,573	6,382,483
9.4 Interest Maintenance Reserve.....	79,848,542	76,045,492
10. Commissions to agents due or accrued - life and annuity contracts \$.....6,146,896, accident and health \$.....0 and deposit-type contract funds \$.....0.....	6,146,896	5,067,659
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	16,783,281	16,034,195
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	8,154,611	5,887,310
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	13,988,548	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		482,970
17. Amounts withheld or retained by company as agent or trustee.....	135,208	
18. Amounts held for agents' account, including \$.....845,360 agents' credit balances.....	845,360	1,365,564
19. Remittances and items not allocated.....	50,741,669	28,768,166
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	140,067,414	98,774,291
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	2,457,750	162,877
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	21,114,104	16,582,684
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	188,461,062	81,794,892
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	17,519,049,340	15,233,864,320
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	17,519,049,340	15,233,864,320
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	765,017,554	764,977,734
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	691,504,154	507,255,878
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,456,521,708	1,272,233,612
38. Totals of Lines 29, 30 and 37.....	1,459,034,208	1,274,746,112
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	18,978,083,549	16,508,610,432

DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	179,565,995	73,701,827
2502. Accounts payable.....	4,561,499	5,223,787
2503. Unclaimed property.....	2,892,326	2,869,278
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,441,242	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	188,461,062	81,794,892
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,481,630,553	2,457,855,978	2,955,414,952
2. Considerations for supplementary contracts with life contingencies.....		502,802	499,072
3. Net investment income.....	760,441,742	620,550,097	856,797,125
4. Amortization of Interest Maintenance Reserve (IMR).....	10,825,604	6,162,807	9,244,847
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	6,180,901	6,630,138	9,685,480
7. Reserve adjustments on reinsurance ceded.....	(1,259,955)	(885,500)	(822,368)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	4,013,014	4,433,148	6,142,684
8.3 Aggregate write-ins for miscellaneous income.....	23,975,278	13,000,967	19,644,832
9. Totals (Lines 1 to 8.3).....	3,285,807,137	3,108,250,437	3,856,606,625
10. Death benefits.....	19,687,175	19,977,018	24,278,495
11. Matured endowments (excluding guaranteed annual pure endowments).....	120,983	166,318	168,929
12. Annuity benefits.....	207,218,759	194,317,593	295,613,504
13. Disability benefits and benefits under accident and health contracts.....	88,958	3,725,303	3,707,119
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	610,147,541	539,482,361	760,000,597
16. Group conversions.....	784	349	1,242
17. Interest and adjustments on contract or deposit-type contract funds.....	86,050,981	91,019,290	126,633,368
18. Payments on supplementary contracts with life contingencies.....	5,141	33,151	34,864
19. Increase in aggregate reserves for life and accident and health contracts.....	1,915,010,014	1,913,143,843	2,184,626,208
20. Totals (Lines 10 to 19).....	2,838,330,335	2,761,865,226	3,395,064,326
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	145,512,177	146,767,147	177,019,513
22. Commissions and expense allowances on reinsurance assumed.....	(1,915,406)	(1,862,702)	(2,420,856)
23. General insurance expenses.....	40,488,727	35,574,715	46,779,018
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,885,830	5,412,267	6,576,543
25. Increase in loading on deferred and uncollected premiums.....	(906,809)	71,410	430,535
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	3,031,394,854	2,947,828,063	3,623,449,079
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	254,412,283	160,422,374	233,157,546
30. Dividends to policyholders.....	158,178		217,694
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	254,254,105	160,422,374	232,939,852
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	96,488,969	76,752,170	93,501,900
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	157,765,136	83,670,204	139,437,952
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....2,738,101 (excluding taxes of \$.....7,876,966 transferred to the IMR).....	9,255,652	12,541,518	16,161,920
35. Net income (Line 33 plus Line 34).....	167,020,788	96,211,722	155,599,872
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,274,746,112	1,070,504,004	1,070,504,004
37. Net income (Line 35).....	167,020,788	96,211,722	155,599,872
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....11,007,416.....	65,550,770	80,565,410	70,599,937
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	1,617,476	4,863,054	(1,835,865)
41. Change in nonadmitted assets.....	12,838,662	(4,346,553)	(414,592)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(41,293,123)	(77,963,637)	(76,166,066)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			60,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(1,958,192)	(3,118,405)	(4,186,968)
52. Dividends to stockholders.....	(20,000,000)		
53. Aggregate write-ins for gains and losses in surplus.....	511,716	598,224	645,790
54. Net change in capital and surplus (Lines 37 through 53).....	184,288,097	96,809,815	204,242,107
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,459,034,208	1,167,313,819	1,274,746,112
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	17,229,620	9,154,500	13,843,590
08.302. Interest on company-owned life insurance.....	3,103,788	3,095,569	4,147,369
08.303. Reinsurance experience refund.....	3,614,603	642,191	1,289,668
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	27,267	108,707	364,206
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	23,975,278	13,000,967	19,644,832
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	511,716	598,224	645,790
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	511,716	598,224	645,790

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

	1	2	3
	Current Year to Date	Prior Year To Date	Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,483,058,623	2,466,380,634	2,956,358,787
2. Net investment income.....	793,542,031	638,437,632	869,194,826
3. Miscellaneous income.....	18,235,298	6,657,542	22,559,973
4. Total (Lines 1 through 3).....	3,294,835,951	3,111,475,808	3,848,113,586
5. Benefit and loss related payments.....	851,558,651	748,338,479	1,055,529,270
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	190,244,125	183,861,467	228,653,194
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....10,615,067 tax on capital gains (losses).....	90,374,170	89,395,835	134,555,293
10. Total (Lines 5 through 9).....	1,132,176,947	1,021,595,781	1,418,737,757
11. Net cash from operations (Line 4 minus Line 10).....	2,162,659,004	2,089,880,027	2,429,375,829
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,484,065,868	1,296,177,567	1,722,743,445
12.2 Stocks.....	36,679,605	90,678,266	130,712,434
12.3 Mortgage loans.....	69,799,135	3,687,425	22,185,233
12.4 Real estate.....			
12.5 Other invested assets.....	38,320,799	34,907,951	77,314,279
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,628,865,407	1,425,451,209	1,952,955,391
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,482,382,438	2,900,140,759	3,605,428,271
13.2 Stocks.....	108,000,319	131,172,156	149,332,457
13.3 Mortgage loans.....	97,539,630	135,025,000	204,231,500
13.4 Real estate.....	4,294,140	1,901,695	2,669,862
13.5 Other invested assets.....	76,000,661	76,051,875	95,745,261
13.6 Miscellaneous applications.....	130,314,997	(36,460,660)	69,165,771
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,898,532,185	3,207,830,825	4,126,573,122
14. Net increase (decrease) in contract loans and premium notes.....	(6,773,540)	(3,352,981)	(5,357,020)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,262,893,238)	(1,779,026,635)	(2,168,260,711)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			60,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	106,510,380	(123,961,708)	(153,481,557)
16.5 Dividends to stockholders.....	20,000,000		
16.6 Other cash provided (applied).....	33,778,309	(522,195)	(15,412,915)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	120,288,689	(124,483,903)	(108,894,472)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	20,054,455	186,369,489	152,220,646
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	362,732,331	210,511,685	210,511,685
19.2 End of period (Line 18 plus Line 19.1).....	382,786,786	396,881,174	362,732,331

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

20.0001	Exchanges.....	6,897,212	6,723,148	20,761,777
20.0002	Capitalized interest.....	689,766	413,937	641,473
20.0003	Securities acquired from liquidation distributions.....	10,389	8,336	8,336
20.0004	Securities acquired per reinsurance agreement.....		360,664,201	360,700,900
20.0005	Securities transferred per reinsurance agreement.....		113,592,489	113,655,740

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	36,729,008	39,201,616	52,691,354
3. Ordinary individual annuities.....	2,451,470,272	2,196,044,626	2,682,898,170
4. Credit life (group and individual).....			
5. Group life insurance.....	(21,930)	(9,088)	(8,501)
6. Group annuities.....	15,156,247	16,313,889	21,989,423
7. A&H - group.....	54,487	58,999	79,495
8. A&H - credit (group and individual).....			
9. A&H - other.....	7,845,744	9,161,470	11,925,699
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	2,511,233,828	2,260,771,511	2,769,575,641
12. Deposit-type contracts.....	10,732,037	6,534,275	11,188,901
13. Total.....	2,521,965,864	2,267,305,786	2,780,764,542

DETAILS OF WRITE-INS

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

Net Income	State of Domicile	September 30, 2013	December 31, 2012
(1) State basis	Ohio	\$ 167,020,788	\$ 155,599,872
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 167,020,788</u>	<u>\$ 155,599,872</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 1,459,034,208	\$ 1,274,746,112
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 1,459,034,208</u>	<u>\$ 1,274,746,112</u>

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & C – No significant change.

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company has no aggregate loan-backed securities with an other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The following table shows each security with an OTTI charge recognized through the third quarter of 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
61759XAC6	\$ 6,986,210	\$ 6,860,544	\$ 125,666	\$ 6,860,544	\$ 6,594,393	9/30/2013

- (4) The following table shows all loan-backed securities with an unrealized loss:

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months

\$ 25,713,126

2. 12 Months or Longer

17,857,873
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months

\$ 1,211,984,185

2. 12 Months or Longer

207,159,102

- (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 securities in an unrealized loss position until they recover in value or mature.

E, F & G – No significant change.

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

7. INVESTMENT INCOME – No significant change.

8. DERIVATIVE INSTRUMENTS – No significant change.

Notes to Financial Statements

9. INCOME TAXES

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

A. Deferred tax assets and deferred tax liabilities

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

	09-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 87,478,276	\$ 5,100,705	\$ 92,578,981	\$ 82,946,521	\$ 9,779,378	\$ 92,725,899	\$ 4,531,755	\$ (4,678,673)	\$ (146,918)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	87,478,276	5,100,705	92,578,981	82,946,521	9,779,378	92,725,899	4,531,755	(4,678,673)	(146,918)
d. Deferred tax assets nonadmitted	36,003,283	(16,851,369)	19,151,914	31,391,350	-	31,391,350	4,611,933	(16,851,369)	(12,239,436)
e. Subtotal net admitted deferred tax asset	51,474,993	21,952,074	73,427,067	51,555,171	9,779,378	61,334,549	(80,178)	12,172,696	12,092,518
f. Deferred tax liabilities	14,027,504	16,851,369	30,878,873	14,493,144	7,142,705	21,635,849	(465,640)	9,708,664	9,243,024
g. Net admitted deferred tax assets/(net deferred tax liability)	\$ 37,447,489	\$ 5,100,705	\$ 42,548,194	\$ 37,062,027	\$ 2,636,673	\$ 39,698,700	\$ 385,462	\$ 2,464,032	\$ 2,849,494

2. Admission calculation components, SSAP No. 101:

	09-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 37,447,489	\$ 5,100,705	\$ 42,548,194	\$ 37,062,027	\$ 9,779,378	\$ 46,841,405	\$ 385,462	\$ (4,678,673)	\$ (4,293,211)
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	202,970,225	XXX	XXX	168,006,786	XXX	XXX	34,963,439
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	14,027,504	16,851,369	30,878,873	14,493,144	-	14,493,144	(465,640)	16,851,369	16,385,729
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 51,474,993	\$ 21,952,074	\$ 73,427,067	\$ 51,555,171	\$ 9,779,378	\$ 61,334,549	\$ (80,178)	\$ 12,172,696	\$ 12,092,518

3. Other admissibility criteria:

	09-2013	12-2012
a. Ratio percentage used to determine recovery period and threshold limitation amount	969%	943%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,353,134,832	\$ 1,120,045,238

4. Impact of tax planning strategies:

	09-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Adjusted gross DTAs (% of total adjusted gross DTAs)	0.0%	5.3%	5.3%	0.0%	0.0%	0.0%	0.0%	5.3%	5.3%
b. Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0.0%	7.7%	7.7%	0.0%	0.0%	0.0%	0.0%	7.7%	7.7%
c. Does the company's tax planning strategies include the use of reinsurance? Yes [] No [X]									

Notes to Financial Statements

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

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

1. Current income tax:			
	09-2013	12-2012	Change
a. Federal	\$ 96,488,969	\$ 93,496,618	\$ 2,992,351
b. Foreign	-	5,282	(5,282)
c. Subtotal	\$ 96,488,969	\$ 93,501,900	\$ 2,987,069
d. Federal income tax on net capital gains	10,615,067	18,850,990	(8,235,923)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u>\$ 107,104,036</u>	<u>\$ 112,352,890</u>	<u>\$ (5,248,854)</u>
2. Deferred tax assets:			
	09-2013	12-2012	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	27,320,266	27,261,938	58,328
4 Investments	-	-	-
5 Deferred acquisition costs	48,677,847	43,881,896	4,795,951
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	119,313	118,355	958
9 Pension accrual	1,811,707	2,075,522	(263,815)
10 Receivables - nonadmitted	1,434,553	1,644,282	(209,729)
11 Net operating loss carry-forward	621,021	869,442	(248,421)
12 Tax credit carry-forward	-	-	-
13 Other	1,977,538	1,769,792	207,746
14 Accruals	5,516,031	5,325,294	190,737
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	<u>\$ 87,478,276</u>	<u>\$ 82,946,521</u>	<u>\$ 4,531,755</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	<u>36,003,283</u>	<u>31,391,350</u>	<u>4,611,933</u>
d. Admitted ordinary deferred tax assets	<u>\$ 51,474,993</u>	<u>\$ 51,555,171</u>	<u>\$ (80,178)</u>
e. Capital			
1 Investments	\$ 5,100,355	\$ 9,779,028	\$ (4,678,673)
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	350	350	-
99 Subtotal	<u>\$ 5,100,705</u>	<u>\$ 9,779,378</u>	<u>\$ (4,678,673)</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	<u>(16,851,369)</u>	<u>-</u>	<u>(16,851,369)</u>
h. Admitted capital deferred tax assets	<u>\$ 21,952,074</u>	<u>\$ 9,779,378</u>	<u>\$ 12,172,696</u>
i. Admitted deferred tax assets	<u>\$ 73,427,067</u>	<u>\$ 61,334,549</u>	<u>\$ 12,092,518</u>
3. Deferred tax liabilities:			
	09-2013	12-2012	Change
a. Ordinary			
1 Investments	\$ 566,417	\$ 4,442	\$ 561,975
2 Fixed assets	3,355,056	3,933,076	(578,020)
3 Deferred and uncollected premium	4,533,164	4,412,638	120,526
4 Policyholder reserves	4,082,508	4,772,867	(690,359)
5 Other	364,541	155,619	208,922
6 Policy loans	1,125,818	1,214,502	(88,684)
99 Subtotal	<u>\$ 14,027,504</u>	<u>\$ 14,493,144</u>	<u>\$ (465,640)</u>
b. Capital			
1 Investments	\$ 16,851,369	\$ 7,142,705	\$ 9,708,664
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$ 16,851,369</u>	<u>\$ 7,142,705</u>	<u>\$ 9,708,664</u>
c. Deferred tax liabilities	<u>\$ 30,878,873</u>	<u>\$ 21,635,849</u>	<u>\$ 9,243,024</u>
4. Net deferred tax assets/liabilities	<u>\$ 42,548,194</u>	<u>\$ 39,698,700</u>	<u>\$ 2,849,494</u>

Notes to Financial Statements

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

	09-2013	12-2012
Provision computed at statutory rate (operations and realized gains/losses)	\$ 97,273,706	\$ 105,890,854
Permanent differences:		
Dividend exclusion	(80,609)	(53,360)
Stock options	(80,255)	(19,136)
Company-owned life insurance	(1,086,326)	(1,451,579)
Ceding commission	(685,367)	(1,465,439)
Provision to return adjustments	133,721	(245,953)
Other	(73,902)	151,662
Total permanent differences	(1,872,738)	(3,083,805)
Timing adjustments:		
Investment differences	(6,949,032)	(4,457,086)
Reserves	570,271	1,059,749
DAC tax adjustment	4,795,950	7,259,475
Accounts payable	246,348	(87,474)
Provision to return (primarily investment-related items)	861,974	(6,319,365)
Fixed assets	95,546	142,501
Sale of subsidiary	-	(1,368,920)
Other	227,556	(531,665)
Total timing adjustments	(151,387)	(4,302,785)
Other adjustments		
Unrealized gain (loss) on options	11,854,455	13,296,978
Other	-	551,648
Total other adjustments	11,854,455	13,848,626
Federal income tax expense on operations and realized gains/losses	<u>\$ 107,104,036</u>	<u>\$ 112,352,890</u>
Gross change in deferred tax asset		
Timing adjustments	\$ 151,387	\$ 4,302,785
Impact of non-admitted assets	209,729	2,092,998
Unrealized gains/losses	11,007,416	8,953,964
Software development	(413,281)	(1,111,993)
Credit swaps	(1,974,000)	(1,921,500)
Sale of subsidiary	-	(1,368,927)
Other	408,691	(157,499)
Total change in deferred tax asset recorded directly to surplus	9,389,942	10,789,828
Total statutory income tax expense	<u>\$ 116,493,978</u>	<u>\$ 123,142,718</u>

E. (1) At September 30, 2013, the Company has no pre-tax capital loss carry-forwards. Due to the merger of Old West Annuity & Life Insurance Company into the Company at December 31, 2007, the Company has a pre-tax operating loss carry-forward of \$1,774,345. The operating loss carry-forward will expire in 2025.

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

<u>Period</u>	<u>Ordinary</u>	<u>Capital</u>	<u>Total</u>
2013	\$ 96,488,969	\$ 10,615,067	\$ 107,104,036
2012	90,921,889	18,788,348	109,710,237
2011	52,062,655	12,784,513	64,847,168

(3) At September 30, 2013, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

Notes to Financial Statements

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

G. Federal or Foreign Income Tax Loss Contingencies

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

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

1. Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	9,384,097	1,314,367	10,698,464
Commerical MBS	-	-	-	-
All other bonds	-	67,500	-	67,500
Total bonds	-	9,451,597	1,314,367	10,765,964
Non-affiliated common stock	216,927,997	26,575,741	97,069,694	340,573,432
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	184,067,901	-	184,067,901
Interest rate swaptions	-	1,601,366	-	1,601,366
Total assets accounted for at fair value	\$ 216,927,997	\$ 221,696,605	\$ 98,384,061	\$ 537,008,663

Notes to Financial Statements

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

	Beginning 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	Issuances	Sales	Settlements	Ending Balance at 9/30/2013
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	1,398,727	-	-	13,695	(45,027)	-	-	(53,028)	-	1,314,367
All other bonds	80	-	-	-	(80)	-	-	-	-	-
Non-affiliated common stock	93,633,930	-	-	(799,687)	235,451	4,000,000	-	-	-	97,069,694
Non-affiliated preferred stock	-	-	-	-	-	-	-	-	-	-
Total	\$ 95,032,737	\$ -	\$ -	\$ (785,992)	\$ 190,344	\$ 4,000,000	\$ -	\$ (53,028)	\$ -	\$ 98,384,061

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	\$ 54,092,680	\$ 53,776,789	\$ 2,866,255	\$ 32,021,442	\$ 19,204,983	\$ -
States, municipalities and political subdivisions	2,377,285,923	2,376,342,946	-	2,357,386,986	19,898,937	-
Foreign government	13,019,959	11,655,282	-	13,019,959	-	-
Residential MBS	3,064,687,687	2,788,731,827	-	2,819,513,040	245,174,647	-
Commercial MBS	2,115,709,516	1,950,763,515	-	2,092,564,465	23,145,051	-
Asset backed securities	1,655,565,391	1,635,740,929	-	1,383,193,218	272,372,173	-
All other bonds	8,080,685,881	7,665,555,876	7,351,120	7,837,112,379	236,222,382	-
Total bonds	\$ 17,361,047,037	\$ 16,482,567,164	\$ 10,217,375	\$ 16,534,811,489	\$ 816,018,173	\$ -
Non affiliated common stock	340,573,432	340,573,432	216,927,997	26,575,741	97,069,694	-
Non affiliated preferred stock	4,959,146	5,002,978	-	4,944,000	15,146	-
Other Invested assets - schedule BA	126,235,398	116,363,802	-	-	126,235,398	-
Mortgage loans	499,562,000	501,013,732	-	-	499,562,000	-
Equity index call options	184,067,901	184,067,901	-	184,067,901	-	-
Interest rate swaptions	1,601,366	1,601,366	-	1,601,366	-	-
Policy loans	132,785,248	132,785,248	-	-	132,785,248	-
Total financial assets	\$ 18,650,831,528	\$ 17,763,975,623	\$ 227,145,372	\$ 16,752,000,497	\$ 1,671,685,659	\$ -

Notes to Financial Statements

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

There have been no events subsequent to September 30, 2013 that have had a material financial effect on the Company.
23. REINSURANCE

A. No significant change.

B. No significant change.

C. No significant change.
24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant change.
25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES – No significant change.
26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.
27. STRUCTURED SETTLEMENTS – No significant change.
28. HEALTH CARE RECEIVABLES – No significant change.
29. PARTICIPATING POLICIES – No significant change.
30. PREMIUM DEFICIENCY RESERVES – No significant change.
31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS – No significant change.
32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

The company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$33.6 million and \$25.7 million of FHLB stock at September 30, 2013 and December 31, 2012, respectively. The Company borrowed \$200.0 million through the FHLB membership in the second quarter of 2013. The Company has now borrowed \$440.0 million since becoming a member of the FHLB in 2011. Per the funding agreement, the Company was required to purchase an additional 40,000 shares (\$4.0 million) of the FHLB stock. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$567.8 million as of September 30, 2013. The deposit contract liabilities and related assets are accounted for in the Company's general account.
33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.
34. SEPARATE ACCOUNTS – No significant change.
35. LOSS/CLAIM ADJUSTMENT EXPENSES– No significant change.

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐]

No [☒]
- 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 [☒]
- 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 [☒]
- 3.2

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

- 4.1

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

Yes [☐]

No [☒]

- 4.2

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

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

5.

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

Yes [☐]

No [☒]

N/A [☐]
-
-

- 6.1

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

12/31/2011.....
- 6.2

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

12/31/2011.....
- 6.3

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

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

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

- 6.5

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

Yes [☐]

No [☐]

N/A [☒]
- 6.6

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

Yes [☐]

No [☐]

N/A [☒]

- 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 [☒]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐]

No [☒]
- 8.2

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

- 8.3

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

Yes [☒]

No [☐]

- 8.4

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

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

- 9.1

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

Yes [☒]

No [☐]
- (a)

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

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

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

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

Accountability for adherence to the code.

- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒]

- 9.21

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

- 9.3

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

Yes [☐]

No [☒]

- 9.31

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

PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
- Yes ☒ No ☐
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- \$.....0

PART 1 - INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)
- Yes ☐ No ☒
- 11.2 If yes, give full and complete information relating thereto:
-

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:
- \$.....16,284,439
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 ☒ No ☐

14.2 If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$ 0	\$ 0
14.22 Preferred Stock.....	\$ 0	\$ 0
14.23 Common Stock.....	\$ 190,305,018	\$ 207,182,574
14.24 Short-Term Investments.....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate.....	\$ 0	\$ 0
14.26 All Other.....	\$ 19,657,519	\$ 18,715,652
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 209,962,537	\$ 225,898,226
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 ☒ No ☐
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes ☒ No ☐
- If no, attach a description with this statement.
-

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

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

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
- Yes ☐ No ☒

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
- Yes ☐ No ☒

- 18.2 If no, list exceptions:
- 61686ZZZ1 MORGAN JOSEPH TRIARTISAN GROUP SERIES D
- 87819#AA2 TD BK MIAMI CTL 3.79% 1/15/2038
- 90919WAC4 UNISON SERIES 2013-2 CLASS A 3.721% 03/16/2020
- 96928*FK8 WILL BLAIR CLT (CA HIGHWAY PATROL) 5.93% 11/15/2032

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....1,753,253

1.13

Commercial mortgages.....

\$.....499,260,479

1.14

Total mortgages in good standing.....

\$.....501,013,732

1.2

Long-term mortgages in good standing with restructured terms

1.21

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

\$.....

1.3

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

1.31

Farm mortgages.....

\$.....

1.32

Residential mortgages.....

\$.....

1.33

Commercial mortgages.....

\$.....

1.34

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

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....

1.42

Residential mortgages.....

\$.....

1.43

Commercial mortgages.....

\$.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

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

\$.....

501,013,732

1.6

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

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

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

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....

2.2

A&H cost containment percent.....

.....

2.3

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

.....

3.1

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

Yes []

No [X]

3.2

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

\$.....

3.3

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

Yes []

No [X]

3.4

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

\$.....

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

GREAT AMERICAN LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	354,085	61,099,053	129,896		61,583,034	68,486
2.	Alaska.....	AK.....L.....	20,398	650,565	27,137		698,100	
3.	Arizona.....	AZ.....L.....	772,772	26,220,191	4,210		26,997,172	33,006
4.	Arkansas.....	AR.....L.....	298,603	16,014,408	8,037		16,321,049	
5.	California.....	CA.....L.....	7,706,995	154,143,264	7,515		161,857,774	297,830
6.	Colorado.....	CO.....L.....	482,974	23,066,428	106,362		23,655,764	
7.	Connecticut.....	CT.....L.....	572,300	70,982,389	8,454		71,563,143	905,210
8.	Delaware.....	DE.....L.....	89,223	10,106,734			10,195,957	
9.	District of Columbia.....	DC.....L.....	45,092	4,176,470			4,221,561	
10.	Florida.....	FL.....L.....	2,968,929	224,981,236	408,543		228,358,708	165,362
11.	Georgia.....	GA.....L.....	1,453,881	64,824,240	109,703		66,387,824	45,916
12.	Hawaii.....	HI.....L.....	295,054	4,255,653	84		4,550,791	45,916
13.	Idaho.....	ID.....L.....	133,467	9,491,082	1,795		9,626,344	
14.	Illinois.....	IL.....L.....	1,287,832	88,259,700	139,636		89,687,167	
15.	Indiana.....	IN.....L.....	389,135	65,862,042	256,503		66,507,681	232,993
16.	Iowa.....	IA.....L.....	193,245	17,447,158	296,057		17,936,460	18,367
17.	Kansas.....	KS.....L.....	315,613	12,296,777	323,438		12,935,828	
18.	Kentucky.....	KY.....L.....	337,709	54,016,515	776,962		55,131,187	
19.	Louisiana.....	LA.....L.....	401,011	62,955,160	2,013		63,358,185	
20.	Maine.....	ME.....L.....	160,925	8,900,270	5,460		9,066,655	
21.	Maryland.....	MD.....L.....	946,836	63,324,067	2,274		64,273,177	160,830
22.	Massachusetts.....	MA.....L.....	715,744	49,036,360	3,653		49,755,757	3,530,603
23.	Michigan.....	MI.....L.....	382,865	116,149,012	12,826		116,544,703	404,040
24.	Minnesota.....	MN.....L.....	535,657	44,713,123	1,879		45,250,659	223,533
25.	Mississippi.....	MS.....L.....	224,604	29,965,041	9,277		30,198,921	
26.	Missouri.....	MO.....L.....	495,263	48,725,068	365,695		49,586,026	
27.	Montana.....	MT.....L.....	15,458	3,337,156	8,403		3,361,017	
28.	Nebraska.....	NE.....L.....	200,832	6,823,599	96,183		7,120,614	
29.	Nevada.....	NV.....L.....	491,092	12,519,817	7,200		13,018,109	
30.	New Hampshire.....	NH.....L.....	112,839	23,402,411	76,961		23,592,211	190,065
31.	New Jersey.....	NJ.....L.....	1,307,633	94,403,923	4,432		95,715,987	
32.	New Mexico.....	NM.....L.....	316,293	6,212,635			6,528,928	510,844
33.	New York.....	NY.....N.....	276,725	19,735,308	6,708		20,018,741	
34.	North Carolina.....	NC.....L.....	1,494,705	119,416,894	1,416,377		122,327,976	1,113,681
35.	North Dakota.....	ND.....L.....	69,689	2,943,170			3,012,860	59,508
36.	Ohio.....	OH.....L.....	856,047	166,403,852	72,152		167,332,051	153,713
37.	Oklahoma.....	OK.....L.....	791,810	15,354,906	250,938		16,397,655	523,280
38.	Oregon.....	OR.....L.....	209,919	14,159,268	77,468		14,446,655	28,111
39.	Pennsylvania.....	PA.....L.....	1,670,279	172,199,003	40,148		173,909,430	442,689
40.	Rhode Island.....	RI.....L.....	99,170	19,331,714	2,557		19,433,441	
41.	South Carolina.....	SC.....L.....	657,982	53,343,052	754,795		54,755,829	50,508
42.	South Dakota.....	SD.....L.....	58,860	3,724,604	6,606		3,790,070	
43.	Tennessee.....	TN.....L.....	704,585	88,209,661	668,078		89,582,324	
44.	Texas.....	TX.....L.....	4,073,571	94,414,763	305,180		98,793,514	1,203,447
45.	Utah.....	UT.....L.....	186,928	26,298,735	75,049		26,560,712	
46.	Vermont.....	VT.....L.....	62,681	3,932,472	11,566		4,006,720	33,978
47.	Virginia.....	VA.....L.....	1,461,162	79,661,036	250,910		81,373,107	62,747
48.	Washington.....	WA.....L.....	625,842	57,293,282	225,500		58,144,624	227,377
49.	West Virginia.....	WV.....L.....	122,748	12,397,814	4,560		12,525,122	
50.	Wisconsin.....	WI.....L.....	398,911	35,652,682	455,421		36,507,013	
51.	Wyoming.....	WY.....L.....	38,774	3,424,225	2,283		3,465,282	
52.	American Samoa.....	AS.....N.....					0	
53.	Guam.....	GU.....L.....	128,003				128,003	
54.	Puerto Rico.....	PR.....N.....	2,572				2,572	
55.	US Virgin Islands.....	VI.....L.....	3,302	343,824			347,126	
56.	Northern Mariana Islands.....	MP.....N.....					0	
57.	Canada.....	CAN.....N.....	3,594				3,594	
58.	Aggregate Other Alien.....	OT.....XXX.....	23,710	24,708	0	0	48,418	0
59.	Subtotal.....	(a).....52.....	38,045,929	2,466,626,519	7,826,885	0	2,512,499,333	10,732,037
90.	Reporting entity contributions for employee benefit plans.....	XXX.....					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	89,218		63,454		152,672	
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	38,135,147	2,466,626,519	7,890,339	0	2,512,652,005	10,732,037
96.	Plus Reinsurance Assumed.....	XXX.....	5,939,214	509,481			6,448,695	
97.	Totals (All Business).....	XXX.....	44,074,361	2,467,136,000	7,890,339	0	2,519,100,700	10,732,037
98.	Less Reinsurance Ceded.....	XXX.....	28,118,151	33,587	7,890,339		36,042,077	19,007
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	15,956,210	2,467,102,412	0	0	2,483,058,623	10,713,030

DETAILS OF WRITE-INS

58001.	Other Foreign.....	XXX.....	23,710	24,708			48,418	
58002.	.....	XXX.....					0	
58003.	.....	XXX.....					0	
58998.	Summary of remaining write-ins for line 58 from overflow page...	XXX.....	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	23,710	24,708	0	0	48,418	0
9401.	.....	XXX.....					0	
9402.	.....	XXX.....					0	
9403.	.....	XXX.....					0	
9498.	Summary of remaining write-ins for line 94 from overflow page...	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania 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
Risiko 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q13	Members													
			31-1544320..		0000944707	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	80.000	American Financial Group, Inc....	
			27-2829629..				MidMarket Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	65.000	American Financial Group, Inc....	
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			37-1094159..				Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-1665396..				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-1852532..				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-1480078..				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-3246684..				Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	66.670	American Financial Group, Inc....	
			23-6207599..				Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	83.000	American Financial Group, Inc....	
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
							GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1446308..				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Lease & Loan Insurance Services Limited.....	GBR.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			91-1242743..				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			91-1508644..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	71404	31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0463747				Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
			27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	14084	27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418					Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			98-0627464				Premier International Insurance Company	TCA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc....	3.....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc....	2.....
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc....	2.....
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	26832.....	95-1542353..				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	26344.....	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	39896.....	61-0983091..				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-1228726..				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	10646.....	36-4079497..				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	37532.....	31-0954439..				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	41858.....	31-1036473..				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	22136.....	13-5539046..				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	38024.....	31-0974853..				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc....	4.....
			31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	38580.....	31-1288778..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	31135.....	31-1209419..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	33723.....	31-1237970..				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
							Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			34-1607394..		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...51.700	American Financial Group, Inc....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	
			98-0191335..				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	
			66-0660039..				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	
			34-1607396..				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc....	5.....
0084.....	American Financial Group, Inc.....	32620.....	34-1607395..				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk Explanation

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

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

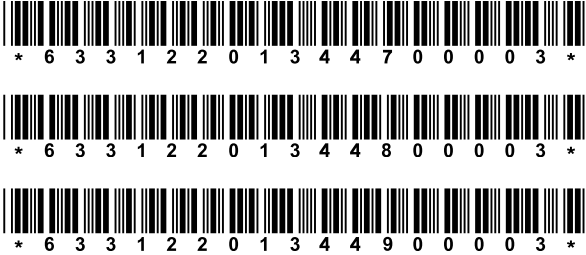
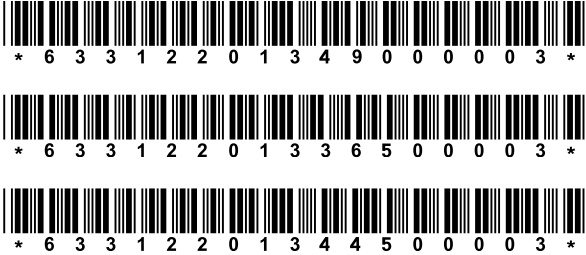
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Inventory and prepaid assets on real estate holdings.....	2,746,276	2,746,276	0	.....
2505. Accounts receivable.....	1,338,775	1,338,775	0	261,237
2597. Summary of remaining write-ins for Line 25.....	4,085,050	4,085,050	0	261,237

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability.....	1,441,242	.....
2597. Summary of remaining write-ins for Line 25.....	1,441,242	0

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	27,267	108,707	364,206
08.397. Summary of remaining write-ins for Line 8.3.....	27,267	108,707	364,206

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	83,097,329	84,418,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	4,294,140	2,669,862
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	2,520,109	3,990,952
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	84,871,360	83,097,329
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	84,871,360	83,097,329

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	473,137,934	291,111,463
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	90,394,992	204,231,500
2.2 Additional investment made after acquisition.....	7,144,638	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	135,303	151,967
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(171,764)
7. Deduct amounts received on disposals.....	69,799,135	22,185,233
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	501,013,732	473,137,934
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	501,013,732	473,137,934
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	501,013,732	473,137,934

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	87,196,085	55,164,040
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	40,655,699	67,987,086
2.2 Additional investment made after acquisition.....	35,344,962	27,758,175
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(8,481,814)	13,491,692
6. Total gain (loss) on disposals.....	(30,332)	109,371
7. Deduct amounts received on disposals.....	38,320,799	77,314,279
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	116,363,802	87,196,085
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	116,363,802	87,196,085

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,826,848,427	12,771,876,482
2. Cost of bonds and stocks acquired.....	3,590,382,758	3,754,760,727
3. Accrual of discount.....	75,934,459	92,184,351
4. Unrealized valuation increase (decrease).....	50,567,565	31,913,744
5. Total gain (loss) on disposals.....	35,014,026	68,535,985
6. Deduct consideration for bonds and stocks disposed of.....	1,520,745,470	1,853,455,879
7. Deduct amortization of premium.....	22,194,804	29,085,164
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	479,794	9,881,820
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	17,035,327,166	14,826,848,427
11. Deduct total nonadmitted amounts.....	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11).....	17,035,326,166	14,826,847,427

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	12,094,538,598	1,245,791,258	632,110,711	2,506,312	11,376,098,187	12,094,538,598	12,710,725,457	10,932,736,971
2. Class 2 (a).....	3,340,968,434	203,568,885	82,906,659	42,462,528	3,254,571,103	3,340,968,434	3,504,093,188	3,220,677,973
3. Class 3 (a).....	350,020,236	49,281,895	37,042,395	30,474,559	369,860,138	350,020,236	392,734,295	420,435,845
4. Class 4 (a).....	204,902,808	21,042,058	19,513,734	(52,299,211)	141,775,097	204,902,808	154,131,921	137,273,006
5. Class 5 (a).....	42,944,410	5,753,521	11,666,322	(4,929,059)	46,928,810	42,944,410	32,102,550	23,207,844
6. Class 6 (a).....	13,711,096	31,791	2,240,500	536,105	6,503,149	13,711,096	12,038,492	6,679,892
7. Total Bonds.....	16,047,085,582	1,525,469,408	785,480,321	18,751,234	15,195,736,484	16,047,085,582	16,805,825,903	14,741,011,531
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....	4,987,858			(26)	4,987,885	4,987,858	4,987,832	4,995,801
10. Class 3.....								
11. Class 4.....	15,147				15,146	15,147	15,147	15,147
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	5,003,005	0	0	(26)	5,003,031	5,003,005	5,002,979	5,010,948
15. Total Bonds and Preferred Stock.....	16,052,088,587	1,525,469,408	785,480,321	18,751,208	15,200,739,515	16,052,088,587	16,810,828,882	14,746,022,479

(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 \$.....323,258,722; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	323,258,722	XXX.....	323,258,722	188,890	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	332,345,566	206,385,058
2. Cost of short-term investments acquired.....	581,656,834	1,099,705,241
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	590,739,856	973,744,733
7. Deduct amortization of premium.....	3,822	
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	323,258,722	332,345,566
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	323,258,722	332,345,566

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	123,991,971
2.	Cost paid/(consideration received) on additions.....	108,252,566
3.	Unrealized valuation increase (decrease).....	36,887,562
4.	Total gain (loss) on termination recognized.....	
5.	Considerations received (paid) on terminations.....	222,620
6.	Amortization.....	(83,240,212)
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	185,669,267
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	185,669,267

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	185,669,267
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	185,669,267
4.	Part D, Section 1, Column 5.....	185,669,267
5.	Part D, Section 1, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	185,669,267
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	185,669,267
10.	Part D, Section 1, Column 8.....	185,669,267
11.	Part D, Section 1, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Georgetown.....	MD.....	...07/30/1999	Skipjack Cove Resort.....	.....	.....	.....	.....24,000
Building, Land, and Improvements.....	Palm Beach.....	FL.....	...07/16/2004	Sailfish Marina Resort.....	.....	.....	.....	.....68,407
Building, Land, and Improvements.....	Charleston.....	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....381,412
Building, Land, and Improvements.....	Stevensville.....	MD.....	...05/22/2002	Bay Bridge Marina.....	.....	.....	.....	.....23,429
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....	.....	.....	.....	.....103,513
Building, Land, and Improvements.....	Florida City.....	FL.....	...09/24/2009	Florida City Center.....	.....	.....	.....	.....13,118
0199999. Totals.....					0	0	0	613,879
0399999. Totals.....					0	0	0	613,879

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		1,780,198	16,900,000
Miami Beach Marina.....	Miami.....	FL.....		11/12/2011....	6.150		4,550,000	34,222,500
Town Park Villas.....	Tampa.....	FL.....		07/31/2013....	5.400	6,500,000		8,770,000
Old Palm Golf Club.....	Palm Beach.....	FL.....		08/22/2013....	5.900	11,000,000		51,300,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	17,500,000	6,330,198	111,192,500
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	17,500,000	6,330,198	111,192,500
3399999. Total Mortgages.....				XXX.....	XXX.....	17,500,000	6,330,198	111,192,500

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 Closed by Repayment																	
Oaks at Bentwater.....	Rockport.....	TX.....	.....	02/04/2011....	09/27/2013....	12,673,134	.....	.....	.....	.....	.....0	.....	.....12,673,134	12,673,134	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						12,673,134	0	0	0	0	0	0	12,673,134	12,673,134	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999....	09/12/2013....	120,413	.....	.....	.....	.....	.....0	.....	.....120,413	120,413	.....	.....	.....0
JQH - Murfreesboro.....	Murfreesboro.....	TN.....	.....	08/16/2007....	09/03/2013....	173,628	.....	.....	.....	.....	.....0	.....	.....173,628	173,628	.....	.....	.....0
633 Folsom.....	San Francisco.....	CA.....	.....	05/27/2010....	09/12/2013....	73,925	.....	.....	.....	.....	.....0	.....	.....73,925	73,925	.....	.....	.....0
Bella Roe Plaza.....	Reoland Park.....	KS.....	.....	09/28/2010....	09/12/2013....	24,680	.....	.....	.....	.....	.....0	.....	.....24,680	24,680	.....	.....	.....0
One Greenway Centre.....	Franklin.....	TN.....	.....	01/14/2011....	09/12/2013....	118,495	.....	.....	.....	.....	.....0	.....	.....118,495	118,495	.....	.....	.....0
Wild Dunes Resort.....	Isle of Palms.....	SC.....	.....	03/30/2011....	09/12/2013....	76,925	.....	.....	.....	.....	.....0	.....	.....76,925	76,925	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH.....	.....	01/01/2006....	09/07/2013....	107,273	.....	.....	.....	.....	.....0	.....	.....107,273	107,273	.....	.....	.....0
OCWEN.....	Cincinnati.....	OH.....	.....	01/01/2006....	08/07/2013....	2,501	.....	.....	.....	.....	.....0	.....	.....2,501	2,501	.....	.....	.....0
Koyo Building.....	Greenville.....	SC.....	.....	08/31/2011....	09/12/2013....	66,695	.....	.....	.....	.....	.....0	.....	.....66,695	66,695	.....	.....	.....0
Santa Monica Pacific Pier.....	Santa Monica.....	CA.....	.....	09/28/2011....	09/12/2013....	82,386	.....	.....	.....	.....	.....0	.....	.....82,386	82,386	.....	.....	.....0
Miami Beach Marina.....	Miami.....	FL.....	.....	11/12/2011....	09/12/2013....	134,309	.....	.....	.....	.....	.....0	.....	.....134,309	134,309	.....	.....	.....0
Convention Center Parking.....	Philidelphia.....	PA.....	.....	01/31/2012....	09/12/2013....	48,939	.....	.....	.....	.....	.....0	.....	.....48,939	48,939	.....	.....	.....0
Willow Lakes Apartments.....	Port Arthur.....	TX.....	.....	02/07/2012....	09/12/2013....	170,335	.....	.....	.....	.....	.....0	.....	.....170,335	170,335	.....	.....	.....0
Elitch Gardens.....	Denver.....	CO.....	.....	05/01/2012....	09/12/2013....	130,851	.....	.....	.....	.....	.....0	.....	.....130,851	130,851	.....	.....	.....0
McHenry Row.....	Baltimore.....	MD.....	.....	06/29/2012....	09/12/2013....	100,453	.....	.....	.....	.....	.....0	.....	.....100,453	100,453	.....	.....	.....0
Montauk Yacht Club.....	Montauk.....	NY.....	.....	10/19/2012....	09/12/2013....	66,430	.....	.....	.....	.....	.....0	.....	.....66,430	66,430	.....	.....	.....0
Hilton Jackson Hotel.....	Jackson.....	MS.....	.....	08/16/2012....	09/12/2013....	19,971	.....	.....	.....	.....	.....0	.....	.....19,971	19,971	.....	.....	.....0

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Whispering Wind.....	Phoenix.....	AZ.....	.....	05/17/2013....	09/12/2013....	45,119	.....	.....	.....	.....	.....0	.....	.....45,119	45,119	.....	.....	.....0
Semoran.....	Orlando.....	FL.....	.....	05/17/2013....	09/12/2013....	63,698	.....	.....	.....	.....	.....0	.....	.....63,698	63,698	.....	.....	.....0
Valassis.....	Phoenix.....	AZ.....	.....	06/27/2012....	09/12/2013....	45,684	.....	.....	.....	.....	.....0	.....	.....45,684	45,684	.....	.....	.....0
Sandestin.....	Destin.....	FL.....	.....	03/12/2010....	09/12/2013....	269,296	.....	.....	.....	.....	.....0	.....	.....269,296	269,296	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						1,942,007	0	0	0	0	0	0	1,942,007	1,942,007	0	0	0
0599999. Total Mortgages.....						14,615,140	0	0	0	0	0	0	14,615,140	14,615,140	0	0	0

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	12	13		
CUSIP Identification	Name or Description			3	4	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership		
				City	State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....			Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....		02/06/2007....			59,797			2.7		
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....			Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....		01/08/2010....			86,796			1.5		
000000 00 0	Pineapple Square Properties, LLC.....			Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....		04/19/2006....			63,139			12.0		
000000 00 0	River Cities Capital Fund IV LP.....			Cincinnati.....	OH.....	River Cities Capital Management IV, LLC.....		09/30/2012....			314,160			3.5		
000000 00 0	River Cities Capital Fund V LP.....			Cincinnati.....	OH.....	River Cities Capital Management V, LLC.....		08/30/2013....			350,000			3.8		
000000 00 0	NB Strategic Co Investment Partners II LP.....			New York.....	NY.....	NB Strategic Co Investment Partners II LP.....		10/01/2012....			245,605			1.0		
000000 00 0	Vida Side Pocket I, LP.....			Austin.....	TX.....	Vida Side Pocket I, LP.....		11/05/2012....			630,000			23.5		
000000 00 0	Centrifuse Capital Fund I, LLC.....			Cincinnati.....	OH.....	Centrifuse Capital Fund I, LLC.....		06/28/2013....			8,792			2.7		
000000 00 0	Solamere Capital Fund II, LP.....			Boston.....	MA.....	Solamere Capital Fund II, LP.....		08/19/2013....		70,000				2.3		
000000 00 0	Solamere Capital Fund II-A, LP.....			Boston.....	MA.....	Solamere Capital Fund II-A, LP.....		08/19/2013....		26,250				3.5		
000000 00 0	OLG Investment Partners, LP.....			Atlanta.....	GA.....	OLG Investment Partners, LP.....		09/27/2013....		5,511,407				66.3		
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											5,607,657		1,758,290	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....			10,500,000			70.0		
3799999. Total - Any Other Class of Asset - Unaffiliated.....											0		10,500,000	0	0	XXX.....
3999999. Subtotal - Unaffiliated.....											5,607,657		12,258,290	0	0	XXX.....
4199999. Totals.....											5,607,657		12,258,290	0	0	XXX.....

QE03

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description		3	4	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9	10	11	12	13	14	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
			City	State					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.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	Caltius Partners III, L.P.....	Los Angeles.....	CA...	Distribution.....	06/25/2004	07/23/2013	93,566	.....	.....	.....	.....0	.....	.....93,566	93,566	.....	.....	.....0	29,433
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE...	Distribution.....	01/08/2010	08/06/2013	151,757	.....	.....	.....	.....0	.....	.....151,757	151,757	.....	.....	.....0	37,687
000000	00	0	River Cities Capital Fund IV, LP.....	Cincinnati.....	OH...	Distribution.....	09/30/2012	07/24/2013	148,762	.....	.....	.....	.....0	.....	.....148,762	148,762	.....	.....	.....0	121,816
000000	00	0	KKR EPM Co-Invest L.P.....	Wilmington.....	DE...	Write Off.....	12/21/2010	09/30/2013	2,918	.....	.....	.....	.....0	.....	.....2,918	.....	.....	.....(2,918)	(2,918)	.....
000000	00	0	NB Strategic Co investment Partners II LP.....	New York.....	NY...	Distribution.....	10/01/2012	07/18/2013	181,954	.....	.....	.....	.....0	.....	.....181,954	181,954	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									578,957	0	0	0	0	0	578,957	576,039	0	(2,918)	(2,918)	188,936
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
000000	00	0	GALIC - Sorrento, LLC.....	Coral Gables.....	FL...	Distribution.....	06/27/2012	09/30/2013	120,769	.....	.....	.....	.....0	.....	.....120,769	120,769	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									120,769	0	0	0	0	0	120,769	120,769	0	0	0	0
3999999. Subtotal - Unaffiliated.....									578,957	0	0	0	0	0	578,957	576,039	0	(2,918)	(2,918)	188,936
4099999. Subtotal - Affiliated.....									120,769	0	0	0	0	0	120,769	120,769	0	0	0	0
4199999. Totals.....									699,726	0	0	0	0	0	699,726	696,808	0	(2,918)	(2,918)	188,936

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government												
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030.....				...07/10/2013	BANC OF AMERICA SECURITIES.....			8,000,000	8,000,000		1.....
0599999.	Total - Bonds - U.S. Government.....								8,000,000	8,000,000	0	XXX.....
Bonds - U.S. States, Territories and Possessions												
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027.....				...09/05/2013	CITIGROUP.....			8,606,797	8,565,000	165,312	1FE.....
546415 E7 1	LA ST A 4.00 08/01/2029.....				...08/21/2013	CITIGROUP.....			12,411,315	12,915,000	35,875	1FE.....
546415 E8 9	LA ST A 4.00 08/01/2030.....				...08/22/2013	RAYMOND JAMES & ASSOCIATES.....			4,305,853	4,575,000	13,217	1FE.....
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032.....				...08/21/2013	BANC OF AMERICA SECURITIES.....			4,813,028	5,185,000	10,946	1FE.....
57582P UT 5	MASS ST BABS 4.91 5/1/2029.....				...07/09/2013	MORGAN KEEGAN.....			12,669,720	12,000,000	116,203	1FE.....
677521 SX 5	OH ST SER A 4.00 02/01/2031.....				...08/20/2013	WILLIAM BLAIR & COMPANY.....			3,300,500	3,500,000	8,556	1FE.....
68607L XQ 5	OR ST PENSION 5.892 06/01/2027.....				...07/31/2013	WELLS FARGO BROKERAGE SERVICES.....			11,882,300	10,000,000	104,747	1FE.....
70914P ME 9	PA ST BAB B 4.65 02/15/2026.....				...07/31/2013	RBC CAPITAL MARKETS.....			4,633,852	4,415,000	96,946	1FE.....
70914P TX 0	PENNSYLVANIA ST SER 1 3.00 4/1/2027.....				...08/29/2013	WELLS FARGO BROKERAGE SERVICES.....			8,543,300	10,000,000	119,167	1FE.....
882721 VP 5	TEXAS ST TRN MOBILITY 4.50 04/01/2033.....				...08/20/2013	WILLIAM BLAIR & COMPANY.....			11,890,150	11,980,000	212,645	1FE.....
882722 4A 6	TEXAS AMT STDNT LN 3.00 08/01/2027.....				...09/03/2013	MORGAN KEEGAN.....			650,134	770,000	2,246	1FE.....
882722 4B 4	TEXAS AMT STDNT LN 3.00 08/01/2028.....				...09/03/2013	MORGAN KEEGAN.....			1,555,009	1,855,000	5,636	1FE.....
882722 4C 2	TEXAS AMT STDNT LN 3.00 08/01/2029.....				...09/03/2013	MORGAN KEEGAN.....			1,445,029	1,735,000	5,482	1FE.....
93974C 4A 5	WA ST MOTOR VEH FUEL TAX 3.00 7/01/2028.....				...08/29/2013	MORGAN KEEGAN.....			1,982,968	2,380,000	12,495	1FE.....
93974C 8F 0	WASHINGTON ST R-C 4.00 07/01/2027.....				...08/15/2013	WELLS FARGO BROKERAGE SERVICES.....			4,575,325	4,645,000	25,289	1FE.....
93974C L7 3	WA ST REF SER R 4.00 07/01/2028.....				...08/28/2013	WELLS FARGO BROKERAGE SERVICES.....			6,305,000	6,500,000	44,778	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								99,570,281	101,020,000	979,539	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions												
100853 RV 4	BOSTON MA SER D 3.00 10/01/2030.....				...09/04/2013	RBC CAPITAL MARKETS.....			839,394	1,040,000	13,693	1FE.....
448492 VJ 4	HUTTO TX INDEP SCH 3.125 8/1/34.....				...08/29/2013	RAYMOND JAMES & ASSOCIATES.....			1,995,664	2,605,000	7,462	1FE.....
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029.....				...09/09/2013	CITIGROUP.....			1,086,000	1,000,000	11,350	1FE.....
56781R DP 9	MARIN CA CMNTY CLG DIST D 3.00 8/01/2030.....				...08/29/2013	RAYMOND JAMES & ASSOCIATES.....			5,405,710	6,945,000	156,263	1FE.....
613340 Y9 3	MONTGOMERY CNTY MD PUB IMPT 3.00 11/1/28.....				...08/29/2013	WELLS FARGO BROKERAGE SERVICES.....			12,033,770	14,120,000	144,730	1FE.....
613340 Z5 0	MONTGOMERY CNTY A 3.00 11/01/2032.....				...09/12/2013	MORGAN STANLEY.....			3,876,500	5,000,000	56,667	1FE.....
797646 NC 6	SAN FRANCISCO CITY & CNTY 5.45 6/15/25.....				...07/18/2013	WELLS FARGO BROKERAGE SERVICES.....			5,796,900	5,000,000	28,764	1FE.....
801546 NN 8	SANTA CLARA CNTY CA B 3.00 08/01/2031.....				...08/28/2013	BANC OF AMERICA SECURITIES.....			5,697,549	7,495,000	19,987	1FE.....
801546 NS 7	SANTA CLARA CNTY CA B 3.25 08/01/2035.....				...09/03/2013	GOLDMAN SACHS.....			6,606,630	9,000,000	28,438	1FE.....
810453 6C 9	SCOTTSDALE AZ PRESERVE ACQ 3.00 7/01/31.....				...08/29/2013	WELLS FARGO BROKERAGE SERVICES.....			5,736,064	7,110,000	37,328	1FE.....
815626 GQ 3	SEDGWICK CNTY KS SCH B 6.22 10/01/2028.....				...08/07/2013	GOLDMAN SACHS.....			6,566,904	5,575,000	126,184	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....								55,641,086	64,890,000	630,864	XXX.....
Bonds - U.S. Special Revenue and Special Assessment												
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035.....				...07/12/2013	RAYMOND JAMES & ASSOCIATES.....			6,500,000	6,500,000		1FE.....
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042.....				...08/22/2013	RBS SECURITIES/GREENWICH.....			11,947,297	15,807,877	28,542	1.....
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042.....				...08/22/2013	ROYAL BANK OF CANADA.....			8,782,200	10,496,000	22,741	1.....
57583U XX 1	MA ST DEV FIN M 5.353 12/01/2028.....				...07/31/2013	GOLDMAN SACHS.....			3,000,000	3,000,000		1FE.....
59164G DS 8	METRO WSTWTR RECLAIM CO A 3.00 4/1/28.....				...08/30/2013	MORGAN KEEGAN.....			4,600,638	5,415,000	69,493	1FE.....

QE04

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
604115 BA 2	MN ST PUB FACS B BAB 5.125	03/01/2027		...07/25/2013	BARCLAYS CAPITAL		3,260,215	3,005,000	63,741	1FE
604115 BB 0	MN ST PUB FACS B BAB 5.25	03/01/2028		...07/25/2013	RAMIREZ AND COMPANY		3,419,617	3,140,000	68,230	1FE
61075T GQ 5	MONROE CTY NY IDC C 5.046	07/01/2028		...09/11/2013	JP MORGAN SECURITIES INC.		1,745,000	1,745,000	.....	1FE
61075T GR 3	MONROE CTY NY IDC C 5.311	07/01/2033		...09/11/2013	JP MORGAN SECURITIES INC.		3,255,000	3,255,000	.....	1FE
646136 TM 3	NJ ST TRN TR AUTH C 0.00	12/15/2027		...09/04/2013	RAYMOND JAMES & ASSOCIATES.		3,414,670	7,000,000	.....	1FE
649902 T2 9	NYS DORM AUTH BAB 5.50	3/15/2030		...07/18/2013	CITIGROUP		2,108,649	1,850,000	36,178	1FE
68428T AT 4	ORANGE CNTY CA WSTWTR 4.00	2/1/33		...08/29/2013	MORGAN STANLEY		9,660,695	10,420,000	38,207	1FE
68607D NK 7	OR ST TRN SUB LIEN A 5.784	11/15/2030		...08/14/2013	MORGAN KEEGAN		3,878,770	3,500,000	52,859	1FE
756872 HS 9	RED RIVER TX EDU FIN 5.00	03/15/2024		...08/28/2013	JP MORGAN SECURITIES INC.		2,767,800	2,505,000	.....	1FE
756872 HT 7	RED RIVER TX EDU FIN 5.00	03/15/2025		...08/28/2013	JP MORGAN SECURITIES INC.		924,256	850,000	.....	1FE
756872 HV 2	RED RIVER TX EDU FIN 5.00	03/15/2027		...08/28/2013	JP MORGAN SECURITIES INC.		338,067	320,000	.....	1FE
756872 HW 0	RED RIVER TX EDU FIN 5.00	03/15/2028		...08/28/2013	JP MORGAN SECURITIES INC.		1,672,544	1,600,000	.....	1FE
79768H AK 4	SAN FRAN CITY PUC BABS 5.75	10/01/2035		...08/14/2013	BARCLAYS CAPITAL		4,192,960	4,000,000	88,167	1FE
880557 3E 1	TN ST SCH BD AUTH QSC 1.515	09/15/2026		...07/25/2013	WELLS FARGO BROKERAGE SERVICES		3,866,940	5,500,000	10,416	1FE
882135 7J 9	TEXAS ST A&M UNIV C 4.772	05/15/2033		...09/04/2013	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000	.....	1FE
88278P RN 6	TX UNIV SYS REF 4.00	03/15/2028		...08/16/2013	BANC OF AMERICA SECURITIES		1,377,400	1,420,000	24,613	1FE
898365 AK 7	TRUSTEES BOSTON COLLEGE 3.869	07/01/2023		...08/14/2013	BARCLAYS CAPITAL		1,000,000	1,000,000	.....	1FE
898365 AM 3	TRUSTEES BOSTON COLLEGE 4.019	07/01/2024		...08/14/2013	BARCLAYS CAPITAL		1,220,000	1,220,000	.....	1FE
898365 AP 6	TRUSTEES BOSTON COLLEGE 4.519	07/01/2028		...08/14/2013	BARCLAYS CAPITAL		11,000,000	11,000,000	.....	1FE
914119 WW 8	UNIV CINCINNATI 4.00	06/01/2031		...09/09/2013	RAYMOND JAMES & ASSOCIATES.		3,603,000	4,000,000	44,889	1FE
91412G TG 0	UNIV CA AJ TXBL 4.601	05/15/2031		...09/26/2013	BARCLAYS CAPITAL		14,140,000	14,140,000	.....	1FE
914353 ZK 6	UNIV IL A REF AUXILIARY A 4.00	4/01/2030		...09/04/2013	WELLS FARGO BROKERAGE SERVICES		5,309,002	5,970,000	75,620	1FE
914353 ZM 2	UNIV IL REF AUXILIARY A 4.00	4/01/2032		...09/04/2013	WELLS FARGO BROKERAGE SERVICES		3,367,884	3,900,000	49,400	1FE
914353 ZM 2	UNIV IL REF AUXILIARY A 4.00	4/01/2032		...09/11/2013	WELLS FARGO BROKERAGE SERVICES		4,096,923	4,750,000	63,861	1FE
91476P FV 5	UNIV OK REV A 5.197	07/01/2028		...08/23/2013	BARCLAYS CAPITAL		5,100,000	5,100,000	.....	1FE
91476P FW 3	UNIV OK REV A 5.526	07/01/2033		...08/23/2013	BARCLAYS CAPITAL		1,500,000	1,500,000	.....	1FE
91476P GP 7	UNIV OK D TXBL 4.38	07/01/2026		...09/26/2013	BOSC INC.		3,725,000	3,725,000	.....	1FE
927781 L4 4	VA ST CLG BLDG AUTH B 4.00	02/01/2027		...08/20/2013	WELLS FARGO BROKERAGE SERVICES		13,162,500	13,500,000	33,000	1FE
92812Q 7J 0	VA HSG DEV AUTH 4.875	10/01/2031		...08/28/2013	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	.....	1FE
92817S TB 4	VA ST PUB SCH B 5.512	08/01/2030		...07/25/2013	GOLDMAN SACHS		6,492,420	6,000,000	164,441	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments						160,429,445	173,133,877	934,398	XXX

Bonds - Industrial and Miscellaneous

00084V AQ 3	ACASC 2013-2A A2B CLO 4.55	10/25/2025	R	...08/28/2013	CITIGROUP		8,000,000	8,000,000	.....	1FE
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025		R	...06/28/2013	GOLDMAN SACHS		4,755,225	5,000,000	.....	1FE
00206R BN 1	AT&T INC 2.625	12/01/2022		...09/10/2013	DEUTSCHE BANK		9,509,720	11,000,000	81,813	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596	11/01/2017		...07/29/2013	JEFFERIES & CO		4,000,000	4,000,000	.....	2FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035			...07/24/2013	RBS SECURITIES/GREENWICH		6,280,113	6,712,212	14,858	1FM
01741R AF 9	ALLEGHENY TECH 5.875	08/15/2023		...07/09/2013	BANC OF AMERICA SECURITIES		4,510,745	4,500,000	.....	2FE
020002 BB 6	ALLSTATE CORP 5.75	08/15/2053		...08/05/2013	JP MORGAN SECURITIES INC.		8,000,000	8,000,000	.....	2FE
02377U AA 2	AMER AIRLINES 2013-2 4.95	01/15/2023		...07/24/2013	MORGAN STANLEY		6,000,000	6,000,000		2AM

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Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
03027W	AJ	1		...07/10/2013	BARCLAYS CAPITAL.....		2,836,740	3,000,000		1FE.....
03076C	AF	3		...09/03/2013	CS FIRST BOSTON.....		17,913,240	18,000,000		1FE.....
03076C	AF	3		...09/04/2013	SUSQUEHANNA INTL GRP.....		7,344,688	7,373,000	2,458	1FE.....
032359	AD	3		...08/12/2013	GOLDMAN SACHS.....		5,000,000	5,000,000		2FE.....
05533D	EY	8		...07/26/2013	Capital Interest.....		5,561	6,655		1FM.....
05533D	EY	8		...08/26/2013	Capital Interest.....		5,618	6,727		1FM.....
05533D	EY	8		...09/26/2013	Capital Interest.....		5,607	6,756		1FM.....
055451	AU	2	R.....	...09/25/2013	GOLDMAN SACHS.....		3,995,080	4,000,000		1FE.....
05565Q	CJ	5	R.....	...09/23/2013	CITIGROUP.....		5,000,000	5,000,000		1FE.....
058931	BL	9		...08/16/2013	PERFORMANCE TRUST.....		893,943	930,585	2,843	1FM.....
05946X	Y7	2		...08/07/2013	AMHERST SECURITIES CORP.....		10,865,374	11,037,840	19,393	2FM.....
05949C	HM	1		...07/22/2013	RBS SECURITIES/GREENWICH.....		5,013,231	5,704,958	12,764	1FM.....
05949C	NN	2		...08/07/2013	RBS SECURITIES/GREENWICH.....		9,525,000	10,000,000	18,333	3FM.....
05956E	AB	8		...09/12/2013	CANTOR FITZGERALD & CO.....		1,306,110	1,326,000	3,241	2AM.....
064255	AR	3	R.....	...09/03/2013	MORGAN STANLEY.....		18,925,900	19,000,000		1FE.....
073568	AA	5		...07/22/2013	RBS SECURITIES/GREENWICH.....		3,483,404	3,447,315	1,781	1FE.....
07384Y	KF	2		...07/10/2013	RBS SECURITIES/GREENWICH.....		9,294,519	9,196,803	19,671	2FM.....
10330j	ad	0		...08/02/2013	Private Placement.....		154,564	154,564		3FE.....
10330j	ad	0		...08/09/2013	Private Placement.....		133,724	133,724		3FE.....
12479L	AC	4	R.....	...07/22/2013	RBS SECURITIES/GREENWICH.....		2,594,503	2,610,000		1FE.....
12625U	BF	9		...08/29/2013	BARCLAYS CAPITAL.....		13,329,063	13,000,000	4,745	1FE.....
12647H	BJ	4		...07/19/2013	SANDLER & O'NEIL PARTNERS.....		7,117,969	7,500,000	2,316	1FE.....
12667F	RE	7		...09/10/2013	RBS SECURITIES/GREENWICH.....		5,395,879	5,316,137	9,746	3AM.....
12669D	D8	8		...08/14/2013	CITIGROUP.....		25,250,870	24,665,075	70,912	1AM.....
12669G	R4	5		...07/19/2013	RBS SECURITIES/GREENWICH.....		6,089,688	6,500,000	22,840	3FM.....
12673P	AE	5		...08/13/2013	BANC OF AMERICA SECURITIES.....		4,976,950	5,000,000		2FE.....
12673P	AE	5		...08/13/2013	SEAPORT GROUP.....		4,998,000	5,000,000		2FE.....
12673P	AE	5		...08/15/2013	MORGAN STANLEY.....		2,969,550	3,000,000	1,500	2FE.....
12673P	AE	5		...08/15/2013	STIFEL NICOLAUS.....		1,979,240	2,000,000	1,000	2FE.....
14309U	AA	0		...07/17/2013	BARCLAYS CAPITAL.....		4,897,700	5,000,000	99,028	1FE.....
14309U	AA	0		...07/17/2013	JANNEY MONTGOMERY SCOTT.....		2,296,303	2,350,000	46,543	1FE.....
172967	HB	0		...09/10/2013	US BANCORP.....		7,000,000	7,000,000		2FE.....
17309A	AD	1		...07/17/2013	RBS SECURITIES/GREENWICH.....		6,504,985	7,319,252	24,550	1FM.....
20048E	AY	7		...09/05/2013	CANTOR FITZGERALD & CO.....		7,582,823	8,245,000	6,062	1FE.....
20048E	AY	7		...09/06/2013	CANTOR FITZGERALD & CO.....		8,737,031	9,500,000	7,761	1FE.....
212168	AA	6		...09/23/2013	RBS SECURITIES/GREENWICH.....		10,000,000	10,000,000		2FE.....
22546D	AA	4	R.....	...08/01/2013	CS FIRST BOSTON.....		6,000,000	6,000,000		2FE.....
25150M	AC	0		...09/23/2013	ROYAL BANK OF CANADA.....		5,252,035	6,669,250	61	1AM.....
25250*	AA	2		...06/30/2013	Capitalized Interest.....		50,256	50,256		4Z.....
25250*	AA	2		...09/30/2013	Capitalized Interest.....		50,685	50,685		4Z.....

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Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023.....			...09/03/2013	BARCLAYS CAPITAL.....		4,998,350	5,000,000		1FE.....
29265W AA 6	ENEL SPA 8.75 09/24/2073.....		R.....	...09/17/2013	JP MORGAN SECURITIES INC.....		2,479,575	2,500,000		3FE.....
29265W AA 6	ENEL SPA 8.75 09/24/2073.....		R.....	...09/17/2013	SEAPORT GROUP.....		2,030,000	2,000,000		3FE.....
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024.....			...09/12/2013	JP MORGAN SECURITIES INC.....		8,926,290	9,000,000		2FE.....
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023.....			...08/19/2013	CITIGROUP.....		2,990,670	3,000,000		1FE.....
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015.....			...04/19/2013	Capitalized Interest.....		21,557	23,432		5FE.....
30291J AJ 2	FREM F 2013-K29 B MEZ CSTR 05/25/2046.....			...07/17/2013	WELLS FARGO BROKERAGE SERVICES.....		5,029,364	5,750,000	13,228	1FE.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...07/02/2013	Private Placement.....		92,389	92,389		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...07/18/2013	Private Placement.....		26,397	26,397		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...07/22/2013	Private Placement.....		79,191	79,191		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...07/29/2013	Private Placement.....		112,187	112,187		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/05/2013	Private Placement.....		442,149	442,149		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/05/2013	Private Placement.....		527,939	527,939		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/05/2013	Private Placement.....		118,786	118,786		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/05/2013	Private Placement.....		89,090	89,090		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/05/2013	Private Placement.....		857,901	857,901		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/15/2013	Private Placement.....		197,977	197,977		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/15/2013	Private Placement.....		191,378	191,378		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/21/2013	Private Placement.....		98,989	98,988		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...08/29/2013	Private Placement.....		131,985	131,985		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...09/03/2013	Private Placement.....		1,213,446	1,597,016		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...09/03/2013	Private Placement.....		197,977	197,977		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...09/24/2013	Private Placement.....		49,201	49,202		4Z.....
319963 zd 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...09/24/2013	Private Placement.....		98,403	98,403		4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			...09/30/2013	Private Placement.....		934,828	934,828		4Z.....
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035.....			...09/24/2013	FIRST TENNESSEE.....		584,049	595,209	2,364	5AM.....
32056j aa 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB.....			...03/01/2012	BARCLAYS AMERICA.....		(39,400)	.....	.....(16,835)	1FM.....
345397 WK 5	FORD MOTOR CREDIT 4.375 08/06/2023.....			...08/01/2013	HSBC SECURITIES.....		4,953,300	5,000,000		2FE.....
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046.....			...08/29/2013	CITIGROUP.....		8,438,496	9,115,000	2,235	1FE.....
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046.....			...09/03/2013	CITIGROUP.....		2,956,375	3,200,000	1,308	1FE.....
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046.....			...09/04/2013	CITIGROUP.....		11,202,400	12,160,000	7,953	1FE.....
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046.....			...09/09/2013	CITIGROUP.....		2,068,206	2,245,000	1,652	1FE.....
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046.....			...08/29/2013	GOLDMAN SACHS.....		3,740,000	4,000,000	1,045	1FE.....
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046.....			...09/03/2013	BARCLAYS CAPITAL.....		7,461,250	8,000,000	3,483	1FE.....
3622nh ac 9	GSCI 2007-1A C CLO FLT 01/21/2020.....		R.....	...07/11/2013	RBC.....		2,994,375	2,994,375		1FE.....
36242D T6 0	GSMPS 2005-RP2 1AS IO INV 03/25/35.....			...05/10/2013	CANTOR FITZGERALD & CO.....		.....	.....	.....(388)	4FE.....
36828q qh 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045.....			...07/30/2013	CITIGROUP.....		3,907,500	4,000,000		1FM.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028.....		R.....	...07/22/2013	RBS SECURITIES/GREENWICH.....		3,103,395	3,168,750	2,098	1FE.....
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023.....			...07/29/2013	RBS SECURITIES/GREENWICH.....		12,969,580	13,000,000		1FE.....
43474T AC 7	HOLCIM US FINANCE 5.15 09/12/2023.....		R.....	...09/05/2013	RBS SECURITIES/GREENWICH.....		4,965,200	5,000,000		2FE.....

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Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
437076 BC 5	HOME DEPOT INC 3.75 02/15/2024.....				...09/03/2013	BANC OF AMERICA SECURITIES.....		14,922,150	15,000,000		1FE.....
44266R AC 1	HOWARD HUGHES MEDICAL 3.50 09/01/2023.....				...07/16/2013	GOLDMAN SACHS.....		6,985,510	7,000,000		1FE.....
44266R AC 1	HOWARD HUGHES MEDICAL 3.50 09/01/2023.....				...07/31/2013	BARCLAYS CAPITAL.....		14,915,550	15,000,000	18,958	1FE.....
449786 AY 8	ING BANK NV 5.80 09/25/2023.....			R.....	...09/16/2013	DEUTSCHE BANK.....		10,949,730	11,000,000		2FE.....
45252h ae 2	IMMUCOR TL B-1 L+450 8/19/2018.....				...08/20/2012	CITIBANK, N.A.....		17,500			3FE.....
45252h ae 2	IMMUCOR TL B-1 L+450 8/19/2018.....				...08/20/2012	CITIBANK, N.A.....			(17,500)		3FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062.....				...07/23/2013	BARCLAYS CAPITAL.....		7,998,122	8,000,000		1FE.....
46626i fl 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....				...08/08/2013	AMHERST.....		7,185,321	7,185,321		1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....				...08/20/2013	RBS SECURITIES/GREENWICH.....		11,898,213	14,510,016	23,495	3AM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....				...07/02/2013	RBS SECURITIES/GREENWICH.....		2,804,927	16,499,571	20,019	1AM.....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....				...05/01/2013	Performance Trust.....				(2)	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...07/26/2013	Capital Interest.....		3,801	7,587		1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...08/26/2013	Capital Interest.....		3,914	7,670		1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...09/26/2013	Capital Interest.....		3,965	7,465		1FM.....
46639J AE 0	JPMCC 2013-C10 A5 SEQ 3.1425 12/15/2047.....				...07/05/2013	JP MORGAN SECURITIES INC.....		10,514,297	11,300,000	8,878	1FE.....
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046.....				...07/31/2013	JP MORGAN SECURITIES INC.....		8,467,100	9,080,000	2,986	1FE.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....				...05/26/2013	Capital Interest.....		(36,850)			1FM.....
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022.....			R.....	...07/05/2013	JP MORGAN SECURITIES INC.....		1,980,760	2,000,000	23,958	1FE.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201.....				...07/24/2013	Private Placement.....		6,075,000	6,075,000		4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201.....				...07/31/2013	Capitalized Interest.....		2,996	2,996		4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201.....				...08/31/2013	Capitalized Interest.....		10,324	10,324		4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201.....				...09/30/2013	Capitalized Interest.....		9,925	9,925		4Z.....
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023.....				...09/04/2013	BANC OF AMERICA SECURITIES.....		12,922,130	13,000,000		1FE.....
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		4Z.....
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033.....				...07/24/2013	RBS SECURITIES/GREENWICH.....		12,913,084	12,598,131	54,559	1FE.....
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020.....				...08/06/2013	FIRST TENNESSEE.....		4,129,705	4,216,674	5,154	5AM.....
579780 AJ 6	MCCORMICK & CO 3.50 09/01/2023.....				...08/14/2013	BANC OF AMERICA SECURITIES.....		4,956,900	5,000,000		1FE.....
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....				...07/19/2013	RBS SECURITIES/GREENWICH.....		3,229,300	3,838,693	6,945	1FM.....
59156R BB 3	METLIFE INC D 4.368 09/15/2023.....				...09/03/2013	DEUTSCHE BANK.....		10,050,000	10,000,000		1FE.....
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....				...08/01/2013	WELLS FARGO BROKERAGE SERVICES.....		4,484,905	4,811,162	433	1FM.....
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....				...09/03/2013	WELLS FARGO BROKERAGE SERVICES.....		8,132,143	8,697,479	702	1FM.....
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048.....				...08/28/2013	CS FIRST BOSTON.....		5,997,244	6,340,000	1,104	1FE.....
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020.....			R.....	...07/11/2013	CITIGROUP.....		3,500,000	3,500,000		2FE.....
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020.....			R.....	...07/16/2013	CITIGROUP.....		3,030,000	3,000,000		2FE.....
629568 BA 3	NABORS INDS INC 5.10 09/15/2023.....				...09/04/2013	CITIGROUP.....		7,970,800	8,000,000		2FE.....
659298 AE 3	NEND 2013-1A C CLO FLT 07/17/2025.....			R.....	...07/19/2013	BANC OF AMERICA SECURITIES.....		3,382,400	3,500,000		1FE.....
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022.....			R.....	...07/26/2013	MORGAN STANLEY.....		3,999,760	4,000,000		2FE.....
682222 ZZ 0	LAI/OLG FINANCE TL 14.00 12/31/2018.....				...09/30/2013	Private Placement.....		2,364,606	2,412,864		4Z.....
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023.....				...09/09/2013	RBS SECURITIES/GREENWICH.....		7,996,800	8,000,000		2FE.....
68389X AS 4	ORACLE CORP 3.625 07/15/2023.....				...07/09/2013	BANC OF AMERICA SECURITIES.....		1,981,960	2,000,000		1FE.....

QE04.4

SCHEDULE D - PART 3

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

QE04.5

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
68389X AS 4	ORACLE CORP 3.625 07/15/2023.....			.....	...07/17/2013	GOLDMAN SACHS.....	.....	.....10,223,100	10,000,000	6,042	1FE.....
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023.....			.....	...07/22/2013	MORGAN STANLEY.....	.....	.....5,983,200	6,000,000	.....	1FE.....
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023.....			.....	...07/24/2013	GOLDMAN SACHS.....	.....	.....2,979,540	3,000,000	1,267	1FE.....
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023.....			.....	...08/08/2013	BARCLAYS CAPITAL.....	.....	.....3,525,000	3,760,000	90,814	2FE.....
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE.....			.....	...08/20/2013	RBS SECURITIES/GREENWICH.....	.....	.....9,049,454	9,639,898	3,358	1Z.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....			.....	...07/26/2013	Capital Interest.....	.....	.....15,914	18,376	.....	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....			.....	...08/26/2013	Capital Interest.....	.....	.....16,139	7,551	.....	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....			.....	...09/26/2013	Capital Interest.....	.....	.....16,159	22,358	.....	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			.....	...07/26/2013	Capital Interest.....	.....	.....35,846	19,484	.....	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			.....	...08/26/2013	Capital Interest.....	.....	.....36,043	32,452	.....	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			.....	...09/26/2013	Capital Interest.....	.....	.....36,333	44,256	.....	1FM.....
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036.....			.....	...07/26/2013	Capital Interest.....	.....	.....1,512	1,718	.....	1AM.....
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036.....			.....	...08/26/2013	Capital Interest.....	.....	.....1,513	1,821	.....	1AM.....
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036.....			.....	...09/26/2013	Capital Interest.....	.....	.....1,513	1,685	(697)	1AM.....
749607 AC 1	RLI CORP 4.875 09/15/2023.....			.....	...09/25/2013	JP MORGAN SECURITIES INC.....	.....	.....8,974,260	9,000,000	.....	2FE.....
756109 AP 9	REALTY INCOME 4.65 08/01/2023.....			.....	...07/09/2013	CITIGROUP.....	.....	.....4,988,750	5,000,000	.....	2FE.....
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034.....			.....	...08/27/2013	AMHERST SECURITIES CORP.....	.....	.....5,655,000	6,000,000	26,583	1Z.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....			.....	...07/23/2013	RBS SECURITIES/GREENWICH.....	.....	.....4,415,925	4,694,671	9,578	1FM.....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....			.....	...07/17/2013	RBS SECURITIES/GREENWICH.....	.....	.....2,080,645	2,156,109	3,607	4AM.....
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044.....			.....	...08/15/2013	ROYAL BANK OF CANADA.....	.....	.....3,250,625	3,500,000	1,458	1FE.....
83608H AC 8	SNDPT 2013-2A A1 CLO FLT 07/15/2025.....			R.....	...07/26/2013	MORGAN STANLEY.....	.....	.....10,971,400	11,000,000	.....	1FE.....
83608H AL 8	SNDPT 2013-2A C2 CLO 5.17 07/15/2025.....			R.....	...07/26/2013	MORGAN STANLEY.....	.....	.....3,377,500	3,500,000	.....	1FE.....
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033.....			.....	...08/06/2013	BANC OF AMERICA SECURITIES.....	.....	.....7,000,000	7,000,000	.....	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.....
853254 AL 4	STANDARD CHART 5.20 01/26/2024.....			R.....	...09/23/2013	BANC OF AMERICA SECURITIES.....	.....	.....4,995,600	5,000,000	.....	1FE.....
853254 AL 4	STANDARD CHART 5.20 01/26/2024.....			R.....	...09/24/2013	BANC OF AMERICA SECURITIES.....	.....	.....3,011,160	3,000,000	433	1FE.....
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023.....			.....	...09/03/2013	BANC OF AMERICA SECURITIES.....	.....	.....12,995,320	13,000,000	.....	1FE.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			.....	...07/31/2013	GUGGENHEIM CAPITAL MARKET.....	.....	.....1,084,935	1,154,186	433	1FM.....
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34.....			.....	...08/13/2013	FIRST TENNESSEE.....	.....	.....2,242,401	2,326,746	2,534	1AM.....
865622 BE 3	SUMITOMO MITSUI BK 3.95 07/19/2023.....			R.....	...07/11/2013	GOLDMAN SACHS.....	.....	.....14,980,350	15,000,000	.....	1FE.....
871577 ZZ 8	SYNERGY 6.50 9/3/2015.....			.....	...08/27/2013	Private Placement.....	.....	.....4,492,633	4,515,210	.....	3Z.....
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018.....			.....	...07/17/2013	JEFFERIES & CO.....	.....	.....3,000,000	3,000,000	.....	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	.....	1FE.....
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044.....			.....	...09/12/2013	RBS SECURITIES/GREENWICH.....	.....	.....8,111,218	8,526,904	18,248	1Z.....
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			.....	...07/12/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....1,189,640	1,000,000	37,188	2FE.....
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			.....	...07/15/2013	GOLDMAN SACHS.....	.....	.....1,195,010	1,000,000	37,431	2FE.....
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			.....	...07/16/2013	CITIGROUP.....	.....	.....4,805,080	4,000,000	150,694	2FE.....
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			.....	...07/17/2013	DEUTSCHE BANK.....	.....	.....8,225,197	6,839,000	262,637	2FE.....
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			.....	...07/18/2013	JP MORGAN SECURITIES INC.....	.....	.....3,588,780	3,000,000	115,938	2FE.....
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			.....	...07/19/2013	CITIGROUP.....	.....	.....1,760,805	1,500,000	58,333	2FE.....

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019.....		.....	...07/12/2013	BANC OF AMERICA SECURITIES.....	.....	.....3,512,360	3,000,000	72,875	2FE.....
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019.....		.....	...07/15/2013	BANC OF AMERICA SECURITIES.....	.....	.....2,353,760	2,000,000	49,042	2FE.....
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019.....		.....	...07/19/2013	CITIGROUP.....	.....	.....1,728,840	1,500,000	38,844	2FE.....
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024.....		R.....	...08/05/2013	CS FIRST BOSTON.....	.....	.....12,966,850	13,000,000	.....	1FE.....
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024.....		R.....	...08/15/2013	MORGAN STANLEY.....	.....	.....5,611,536	5,700,000	4,687	1FE.....
89641U AA 9	TRINITY ACQ PLC 4.625 08/15/2023.....		R.....	...08/08/2013	BARCLAYS CAPITAL.....	.....	.....2,983,170	3,000,000	.....	2FE.....
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025.....		.....	...08/01/2013	CS FIRST BOSTON.....	.....	.....7,000,000	7,000,000	.....	1FE.....
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023.....		.....	...09/24/2013	DEUTSCHE BANK.....	.....	.....5,985,120	6,000,000	.....	2FE.....
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023.....		.....	...09/11/2013	JP MORGAN SECURITIES INC.....	.....	.....15,449,780	15,500,000	.....	2FE.....
92343V BS 2	VERIZON COMM INC 6.40 09/15/2033.....		.....	...09/11/2013	MORGAN STANLEY.....	.....	.....4,995,000	5,000,000	.....	2FE.....
92553P AT 9	VIACOM INC 4.25 09/01/2023.....		.....	...08/12/2013	CITIGROUP.....	.....	.....4,948,400	5,000,000	.....	2FE.....
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24.....		R.....	...08/13/2013	DEUTSCHE BANK.....	.....	.....5,836,200	6,000,000	.....	1FE.....
92890P AE 4	WFRBS 2013-C14 A5 SEQ 3.337 06/15/2046.....		.....	...06/20/2013	RBS SECURITIES/GREENWICH.....	.....	.....1,712	.....	.....	1FE.....
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020.....		.....	...08/01/2013	DEUTSCHE BANK.....	.....	.....8,000,000	8,000,000	.....	1FE.....
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 07/15/2046.....		.....	...09/17/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....8,584,507	8,500,000	28,320	1FE.....
94974B FN 5	WELLS FARGO CO 4.125 08/15/2023.....		.....	...08/08/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....4,982,950	5,000,000	.....	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....		.....	.....	.....	.....	.....855,616,975	885,714,147	1,692,203	XXX.....
8399997.	Total - Bonds - Part 3.....		.....	.....	.....	.....	.....1,179,257,787	1,232,758,024	4,237,003	XXX.....
8399999.	Total - Bonds.....		.....	.....	.....	.....	.....1,179,257,787	1,232,758,024	4,237,003	XXX.....

Common Stocks - Industrial and Miscellaneous

037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		.....	...07/08/2013	INTERSTATE GROUP.....	12,000.000	57,662	XXX.....	.....	L.....
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		.....	...08/27/2013	INTERSTATE GROUP.....	89,200.000	401,792	XXX.....	.....	L.....
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		.....	...09/03/2013	INTERSTATE GROUP.....	8,000.000	35,469	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...07/05/2013	INTERSTATE GROUP.....	50,000.000	736,965	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...07/08/2013	INTERSTATE GROUP.....	10,000.000	148,880	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...07/09/2013	INTERSTATE GROUP.....	31,300.000	463,146	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...07/10/2013	INTERSTATE GROUP.....	6,800.000	101,201	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...08/29/2013	INTERSTATE GROUP.....	6,667.000	100,596	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...09/03/2013	INTERSTATE GROUP.....	94,340.000	1,416,289	XXX.....	.....	L.....
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		.....	...09/04/2013	INTERSTATE GROUP.....	5,050.000	76,444	XXX.....	.....	L.....
12673A 10 8	CYS INVESTMENTS INC.....		.....	...07/05/2013	INTERSTATE GROUP.....	30,000.000	247,005	XXX.....	.....	L.....
12673A 10 8	CYS INVESTMENTS INC.....		.....	...07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	41,000.000	342,120	XXX.....	.....	L.....
12673A 10 8	CYS INVESTMENTS INC.....		.....	...07/10/2013	INTERSTATE GROUP.....	83,000.000	685,290	XXX.....	.....	L.....
12673A 10 8	CYS INVESTMENTS INC.....		.....	...08/01/2013	INTERSTATE GROUP.....	217,000.000	1,718,929	XXX.....	.....	L.....
12673A 10 8	CYS INVESTMENTS INC.....		.....	...08/02/2013	INTERSTATE GROUP.....	125,000.000	1,004,650	XXX.....	.....	L.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....		.....	...07/17/2013	Liquidation.....	792.780	4,932	XXX.....	.....	L.....
14309L 10 2	CARLYLE GROUP LP.....		.....	...08/09/2013	SANDLER & O'NEIL PARTNERS.....	20,600.000	551,159	XXX.....	.....	L.....
14309L 10 2	CARLYLE GROUP LP.....		.....	...08/13/2013	SANDLER & O'NEIL PARTNERS.....	1,700.000	45,628	XXX.....	.....	L.....
14309L 10 2	CARLYLE GROUP LP.....		.....	...08/15/2013	SANDLER & O'NEIL PARTNERS.....	34,900.000	909,976	XXX.....	.....	L.....

QE04.6

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
14309L 10 2	CARLYLE GROUP LP.....	.....	...08/16/2013	SANDLER & O'NEIL PARTNERS.....	15,600.000	400,602	XXX.....	.....	L.....
46131B 10 0	INVESCO MORTGAGE CAPITAL.....	.....	...07/05/2013	DEUTSCHE BANK.....	67,000.000	993,121	XXX.....	.....	L.....
46131B 10 0	INVESCO MORTGAGE CAPITAL.....	.....	...07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	25,000.000	389,565	XXX.....	.....	L.....
46131B 10 0	INVESCO MORTGAGE CAPITAL.....	.....	...07/10/2013	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	156,774	XXX.....	.....	L.....
76169C 10 0	REXFORD INDUSTRIAL REALTY INC.....	.....	...07/19/2013	FRIEDMAN BILLINGS RAMSEY.....	105,000.000	1,470,000	XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....	.....	...07/05/2013	RAYMOND JAMES & ASSOCIATES.....	9,000.000	86,291	XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....	.....	...07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	50,000.000	501,475	XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....	.....	...07/10/2013	INTERSTATE GROUP.....	125,000.000	1,235,875	XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....	.....	...08/15/2013	INTERSTATE GROUP.....	50,000.000	473,760	XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....	.....	...08/16/2013	INTERSTATE GROUP.....	50,000.000	464,840	XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....	.....	...08/19/2013	INTERSTATE GROUP.....	300,000.000	2,745,600	XXX.....	.....	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					17,966,036	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					17,966,036	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....					17,966,036	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					17,966,036	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,197,223,823	XXX.....	4,237,003	XXX.....

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

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05	312931	A6	5	FGLMC	A84529 PT 4.50 02/01/2039.....	07/15/2013	MBS Paydown 0.23678261.....		17,973	17,973	18,212	18,181	(227)	(227)		17,973			0	472	02/01/2039	1.....
	312931	A6	5	FGLMC	A84529 PT 4.50 02/01/2039.....	08/15/2013	MBS Paydown 0.23102688.....		5,756	5,756	5,832	5,822	(69)	(69)		5,756			0	173	02/01/2039	1.....
	312931	A6	5	FGLMC	A84529 PT 4.50 02/01/2039.....	09/15/2013	MBS Paydown 0.22252653.....		8,500	8,500	8,613	8,599	(104)	(104)		8,500			0	287	02/01/2039	1.....
	31371K	LU	3	FNCL	254239 PT 6.50 3/01/2032.....	07/25/2013	MBS Paydown 0.02164761.....		396	396	459	456	(55)	(55)		396			0	15	03/01/2032	1.....
	31371K	LU	3	FNCL	254239 PT 6.50 3/01/2032.....	08/25/2013	MBS Paydown 0.02106221.....		585	585	677	674	(86)	(86)		585			0	25	03/01/2032	1.....
	31371K	LU	3	FNCL	254239 PT 6.50 3/01/2032.....	09/25/2013	MBS Paydown 0.02060384.....		458	458	530	528	(66)	(66)		458			0	22	03/01/2032	1.....
	31388T	QZ	9	FNCL	614372 PT 7.0 1/01/2032.....	07/25/2013	MBS Paydown 0.01493855.....		105	105	120	120	(2)	(2)		105			0	4	01/01/2032	1.....
	31388T	QZ	9	FNCL	614372 PT 7.0 1/01/2032.....	08/25/2013	MBS Paydown 0.01292592.....		6,038	6,038	6,909	6,876	(882)	(882)		6,038			0	282	01/01/2032	1.....
	31388T	QZ	9	FNCL	614372 PT 7.0 1/01/2032.....	09/25/2013	MBS Paydown 0.01289436.....		95	95	108	108	(3)	(3)		95			0	5	01/01/2032	1.....
	31416K	WP	9	FNCL	AA2453 PT 4.50 02/01/2039.....	07/25/2013	MBS Paydown 0.07899248.....		6,573	6,573	6,662	6,671	(106)	(106)		6,573			0	173	02/01/2039	1.....
	31416K	WP	9	FNCL	AA2453 PT 4.50 02/01/2039.....	08/25/2013	MBS Paydown 0.07769487.....		1,299	1,299	1,317	1,319	(19)	(19)		1,299			0	39	02/01/2039	1.....
	31416K	WP	9	FNCL	AA2453 PT 4.50 02/01/2039.....	09/25/2013	MBS Paydown 0.07584691.....		1,850	1,850	1,875	1,878	(28)	(28)		1,850			0	62	02/01/2039	1.....
	36218V	G4	9	GNSF	233419 PT 9.50 09/15/2017.....	07/15/2013	MBS Paydown 0.00625879.....		10	10	10	10	(0)	(0)		10			0	1	09/15/2017	1.....
	36218V	G4	9	GNSF	233419 PT 9.50 09/15/2017.....	08/15/2013	MBS Paydown 0.00615477.....		10	10	10	10	(0)	(0)		10			0	1	09/15/2017	1.....
	36218V	G4	9	GNSF	233419 PT 9.50 09/15/2017.....	09/15/2013	MBS Paydown 0.00604988.....		10	10	11	11	(0)	(0)		10			0	1	09/15/2017	1.....
	36296J	FT	7	GN	692378 PT 4.50 02/15/2039.....	07/15/2013	MBS Paydown 0.18608253.....		26,853	26,853	27,184	27,142	(316)	(316)		26,853			0	705	02/15/2039	1.....
	36296J	FT	7	GN	692378 PT 4.50 02/15/2039.....	08/15/2013	MBS Paydown 0.174897.....		11,186	11,186	11,324	11,306	(127)	(127)		11,186			0	336	02/15/2039	1.....
	36296J	FT	7	GN	692378 PT 4.50 02/15/2039.....	09/15/2013	MBS Paydown 0.17459057.....		306	306	310	310	(0)	(0)		306			0	10	02/15/2039	1.....
	36296T	DP	5	GNSF	700410 PT 5.00 03/15/2039.....	07/15/2013	MBS Paydown 0.18252284.....		8,608	8,608	8,840	8,777	(177)	(177)		8,608			0	251	03/15/2039	1.....
	36296T	DP	5	GNSF	700410 PT 5.00 03/15/2039.....	08/15/2013	MBS Paydown 0.15488801.....		27,635	27,635	28,378	28,176	(581)	(581)		27,635			0	921	03/15/2039	1.....
	36296T	DP	5	GNSF	700410 PT 5.00 03/15/2039.....	09/15/2013	MBS Paydown 0.15460068.....		287	287	295	293	(1)	(1)		287			0	11	03/15/2039	1.....
	383739	N8	8	GNR	2001-17 PG PAC 6.50 4/20/31.....	07/20/2013	MBS Paydown 0.11610098.....		4,295	4,295	4,481	4,423	(127)	(127)		4,295			0	163	04/20/2031	1.....
	383739	N8	8	GNR	2001-17 PG PAC 6.50 4/20/31.....	08/20/2013	MBS Paydown 0.11436259.....		3,477	3,477	3,627	3,580	(99)	(99)		3,477			0	151	04/20/2031	1.....
	383739	N8	8	GNR	2001-17 PG PAC 6.50 4/20/31.....	09/20/2013	MBS Paydown 0.11185528.....		5,015	5,015	5,232	5,164	(152)	(152)		5,015			0	244	04/20/2031	1.....
	38373Q	MR	9	GNR	2003-39 GE PAC 5.50 8/16/32.....	07/16/2013	MBS Paydown 0.14557798.....		46,044	46,044	46,707	46,224	(223)	(223)		46,044			0	1,477	08/16/2032	1.....
	38373Q	MR	9	GNR	2003-39 GE PAC 5.50 8/16/32.....	08/16/2013	MBS Paydown 0.12418382.....		85,577	85,577	86,810	85,912	(439)	(439)		85,577			0	3,138	08/16/2032	1.....
	38373Q	MR	9	GNR	2003-39 GE PAC 5.50 8/16/32.....	09/16/2013	MBS Paydown 0.09650617.....		110,711	110,711	112,306	111,144	(547)	(547)		110,711			0	4,567	08/16/2032	1.....
	38373W	5C	8	GNR	2002-33 PG PAC 6.50 5/20/32.....	07/20/2013	MBS Paydown 0.20043407.....		14,696	14,696	15,514	15,267	(539)	(539)		14,696			0	557	05/20/2032	1.....
	38373W	5C	8	GNR	2002-33 PG PAC 6.50 5/20/32.....	08/20/2013	MBS Paydown 0.19812336.....		11,554	11,554	12,197	12,003	(405)	(405)		11,554			0	501	05/20/2032	1.....
	38373W	5C	8	GNR	2002-33 PG PAC 6.50 5/20/32.....	09/20/2013	MBS Paydown 0.19384952.....		21,369	21,369	22,559	22,200	(833)	(833)		21,369			0	1,042	05/20/2032	1.....
	38373W	GY	8	GNR	2002-19 PG PAC 6.45 3/20/32.....	07/20/2013	MBS Paydown 0.16183178.....		17,465	17,465	18,395	18,115	(659)	(659)		17,465			0	657	03/20/2032	1.....
	38373W	GY	8	GNR	2002-19 PG PAC 6.45 3/20/32.....	08/20/2013	MBS Paydown 0.15857076.....		14,443	14,443	15,212	14,981	(535)	(535)		14,443			0	621	03/20/2032	1.....
	38373W	GY	8	GNR	2002-19 PG PAC 6.45 3/20/32.....	09/20/2013	MBS Paydown 0.15434825.....		18,702	18,702	19,698	19,398	(714)	(714)		18,702			0	905	03/20/2032	1.....
	478045	AA	5	TVA	JOHN SEVIER COMB 4.626 01/15/2042.....	07/15/2013	Sinking Fund Redemption 100.0.....		26,207	26,207	26,207	26,207			0	26,207			0	1,212	01/15/2042	1FE.....
	690353	RX	7	OVERSEAS	PRIV INV 4.44 2/27/27.....	08/27/2013	Sinking Fund Redemption 100.0.....		52,943	52,943	52,943	52,941	0		0	52,943			0	2,351	02/27/2027	1.....

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030.....			.....	09/15/2013	Sinking Fund Redemption 100.0.....	.....	.....114,286	114,286	114,286	114,286	.....	.....(1)	.....	.....(1)	.....	.....114,286	.....	.....	.....0	684	12/15/2030	1.....
83162C FC 2	SBAP 1994-20B 1 6.55 02/01/2014.....			.....	08/01/2013	MBS Paydown 0.001530424.....	.....	.....4,967	4,967	4,967	1,242	.....	.....	.....	.....0	.....	.....4,967	.....	.....	.....0	325	02/01/2014	1.....
83162C GC 1	SBAP 1995-20G 1 6.90 07/01/2015.....			.....	07/01/2013	MBS Paydown 0.014237901.....	.....	.....63,102	63,102	62,047	63,028	.....	.....63	.....	.....63	.....	.....63,102	.....	.....	.....0	4,354	07/01/2015	1.....
0599999.	Total - Bonds - U.S. Government.....							739,386	739,386	750,864	743,382	0	(8,059)	0	(8,059)	0	739,386	0	0	0	26,743	XXX...	..XXX....

Bonds - All Other Government

50064L AB 7	KOREA HIGHWAY MBIA 4.90 07/01/2013.....			R..	07/01/2013	Maturity 100.0.....	.....	.....13,000,000	13,000,000	12,653,810	13,000,000	.....	.....22,044	.....	.....22,044	.....	.....13,000,000	.....	.....	.....0	637,000	07/01/2013	1FE.....
669827 DQ 7	NOVA SCOTIA 7.25 07/27/2013.....			I....	07/27/2013	Maturity 100.0.....	.....	.....1,000,000	1,000,000	1,238,279	1,002,199	.....	.....(17,381)	.....	.....(17,381)	.....	.....1,000,000	.....	.....	.....0	72,500	07/27/2013	1FE.....
1099999.	Total - Bonds - All Other Government.....							14,000,000	14,000,000	13,892,089	14,002,199	0	4,664	0	4,664	0	14,000,000	0	0	0	709,500	XXX...	..XXX....

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

199491 Y5 4	COLUMBUS OH E CL-B 4.773 6/01/2023.....			.....	07/01/2013	Call 100.0.....	.....	.....1,435,000	1,435,000	1,435,000	1,434,989	.....	.....11	.....	.....11	.....	.....1,435,000	.....	.....	.....0	39,954	06/01/2023	1FE.....
544565 AA 2	L.A. FIRE A 8.48 9/2/2015.....			.....	09/02/2013	Partial Call 105.0.....	.....	.....75,059	71,485	71,485	71,439	.....	.....55	.....	.....55	.....	.....71,485	.....	.....3,574	3,574	6,062	09/02/2015	1FE.....
544565 AA 2	L.A. FIRE A 8.48 9/2/2015.....			.....	09/02/2013	Sinking Fund Redemption 100.0.....	.....	.....31,608	31,608	31,608	31,588	.....	.....24	.....	.....24	.....	.....31,608	.....	.....	.....0	2,680	09/02/2015	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....							1,541,668	1,538,093	1,538,093	1,538,017	0	91	0	91	0	1,538,093	0	3,574	3,574	48,696	XXX...	..XXX....

Bonds - U.S. Special Revenue and Special Assessment

01016Q AB 8	AKRON STU HSG-B OH 6.51 03/15/2018.....			.....	09/15/2013	Call 100.0.....	.....	.....1,330,000	1,330,000	1,330,000	1,330,001	.....	.....(2)	.....	.....(2)	.....	.....1,330,000	.....	.....	.....0	86,583	03/15/2018	1FE.....
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043.....			.....	08/01/2013	MBS Paydown 0.98655204.....	.....	.....134,480	134,480	134,480	134,480	.....	.....0	.....	.....0	.....	.....134,480	.....	.....	.....0	405	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.....	.....	.....134,534	134,534	134,534	134,534	.....	.....0	.....	.....0	.....	.....134,534	.....	.....	.....0	753	07/01/2043	1FE.....
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042.....			.....	07/01/2013	MBS Paydown 0.96127387.....	.....	.....132,510	132,510	132,510	132,510	.....	.....0	.....	.....0	.....	.....132,510	.....	.....	.....0	651	02/01/2042	1FE.....
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042.....			.....	08/01/2013	MBS Paydown 0.95005823.....	.....	.....95,333	95,333	95,333	95,333	.....	.....0	.....	.....0	.....	.....95,333	.....	.....	.....0	699	02/01/2042	1FE.....
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042.....			.....	09/01/2013	MBS Paydown 0.90900942.....	.....	.....348,915	348,915	348,915	348,915	.....	.....0	.....	.....0	.....	.....348,915	.....	.....	.....0	3,401	02/01/2042	1FE.....
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042.....			.....	07/01/2013	MBS Paydown 0.99015115.....	.....	.....14,411	14,411	14,375	14,376	.....	.....1	.....	.....1	.....	.....14,411	.....	.....	.....0	71	02/01/2042	1FE.....
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042.....			.....	08/01/2013	MBS Paydown 0.98013833.....	.....	.....90,616	90,616	90,389	90,396	.....	.....27	.....	.....27	.....	.....90,616	.....	.....	.....0	664	02/01/2042	1FE.....
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042.....			.....	09/01/2013	MBS Paydown 0.94718665.....	.....	.....298,213	298,213	297,467	297,490	.....	.....560	.....	.....560	.....	.....298,213	.....	.....	.....0	2,907	02/01/2042	1FE.....
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....			.....	07/15/2013	MBS Paydown 0.01330551.....	.....	.....217	217	218	217	.....	.....0	.....	.....0	.....	.....217	.....	.....	.....0	7	01/15/2021	1.....
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....			.....	08/15/2013	MBS Paydown 0.0131259.....	.....	.....180	180	180	180	.....	.....0	.....	.....0	.....	.....180	.....	.....	.....0	10	01/15/2021	1.....
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....			.....	09/15/2013	MBS Paydown 0.01296233.....	.....	.....164	164	164	164	.....	.....0	.....	.....0	.....	.....164	.....	.....	.....0	11	01/15/2021	1.....
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....			.....	07/15/2013	MBS Paydown 0.02416198.....	.....	.....236	236	242	238	.....	.....(0)	.....	.....(0)	.....	.....236	.....	.....	.....0	10	05/15/2022	1.....
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....			.....	08/15/2013	MBS Paydown 0.02323342.....	.....	.....929	929	952	938	.....	.....(10)	.....	.....(10)	.....	.....929	.....	.....	.....0	43	05/15/2022	1.....
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....			.....	09/15/2013	MBS Paydown 0.0230125.....	.....	.....221	221	227	223	.....	.....(0)	.....	.....(0)	.....	.....221	.....	.....	.....0	12	05/15/2022	1.....
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....			.....	07/15/2013	MBS Paydown 0.09653968.....	.....	.....4,272	4,272	4,529	4,397	.....	.....(101)	.....	.....(101)	.....	.....4,272	.....	.....	.....0	187	04/15/2023	1.....
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....			.....	08/15/2013	MBS Paydown 0.09375888.....	.....	.....5,562	5,562	5,896	5,723	.....	.....(148)	.....	.....(148)	.....	.....5,562	.....	.....	.....0	278	04/15/2023	1.....
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....			.....	09/15/2013	MBS Paydown 0.09137907.....	.....	.....4,760	4,760	5,046	4,898	.....	.....(122)	.....	.....(122)	.....	.....4,760	.....	.....	.....0	268	04/15/2023	1.....
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....			.....	07/15/2013	MBS Paydown 0.05208367.....	.....	.....22,386	22,386	23,420	23,110	.....	.....(768)	.....	.....(768)	.....	.....22,386	.....	.....	.....0	849	07/15/2031	1.....
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....			.....	08/15/2013	MBS Paydown 0.05189072.....	.....	.....965	965	1,009	996	.....	.....(11)	.....	.....(11)	.....	.....965	.....	.....	.....0	42	07/15/2031	1.....
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....			.....	09/15/2013	MBS Paydown 0.04570598.....	.....	.....30,924	30,924	32,351	31,924	.....	.....(1,071)	.....	.....(1,071)	.....	.....30,924	.....	.....	.....0	1,508	07/15/2031	1.....
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....			.....	07/15/2013	MBS Paydown 0.11492087.....	.....	.....20,607	20,607	21,766	21,083	.....	.....(485)	.....	.....(485)	.....	.....20,607	.....	.....	.....0	781	03/15/2020	1.....

QE05.1

SCHEDULE D - PART 4

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

QE052

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....				08/15/2013	MBS Paydown 0.11126918.....		12,189	12,189	12,875	12,471		(252)		(252)		12,189			0	528	03/15/2020	1.....
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....				09/15/2013	MBS Paydown 0.10840878.....		9,548	9,548	10,085	9,769		(181)		(181)		9,548			0	465	03/15/2020	1.....
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....				07/15/2013	MBS Paydown 0.17193431.....		15,095	15,095	16,072	15,520		(375)		(375)		15,095			0	528	02/15/2022	1.....
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....				08/15/2013	MBS Paydown 0.16699133.....		14,829	14,829	15,789	15,247		(372)		(372)		14,829			0	593	02/15/2022	1.....
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....				09/15/2013	MBS Paydown 0.16154191.....		16,348	16,348	17,407	16,809		(429)		(429)		16,348			0	736	02/15/2022	1.....
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022.....				07/15/2013	MBS Paydown 0.77045707.....		84,934	84,934	91,139	87,556		(3,010)		(3,010)		84,934			0	2,973	02/15/2022	1.....
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022.....				08/15/2013	MBS Paydown 0.746829.....		68,427	68,427	73,425	70,539		(2,419)		(2,419)		68,427			0	2,737	02/15/2022	1.....
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022.....				09/15/2013	MBS Paydown 0.71634869.....		88,271	88,271	94,719	90,995		(3,115)		(3,115)		88,271			0	3,972	02/15/2022	1.....
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023.....				07/15/2013	MBS Paydown 0.01524473.....		17,237	17,237	13,887	16,987		296		296		17,237			0	613	10/15/2023	1.....
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023.....				08/15/2013	MBS Paydown 0.01264202.....		19,640	19,640	15,823	19,355		396		396		19,640			0	799	10/15/2023	1.....
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023.....				09/15/2013	MBS Paydown 0.01155251.....		8,221	8,221	6,624	8,102		138		138		8,221			0	376	10/15/2023	1.....
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023.....				07/15/2013	MBS Paydown 0.43732885.....		13,349	13,349	14,599	13,888		(490)		(490)		13,349			0	526	12/15/2023	1.....
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023.....				08/15/2013	MBS Paydown 0.42434699.....		12,982	12,982	14,197	13,506		(479)		(479)		12,982			0	584	12/15/2023	1.....
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023.....				09/15/2013	MBS Paydown 0.41172276.....		12,624	12,624	13,806	13,134		(468)		(468)		12,624			0	639	12/15/2023	1.....
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....				07/15/2013	MBS Paydown 0.11681247.....		5,366	5,366	5,564	5,477		(92)		(92)		5,366			0	188	09/15/2027	1.....
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....				08/15/2013	MBS Paydown 0.1141545.....		7,974	7,974	8,268	8,140		(156)		(156)		7,974			0	319	09/15/2027	1.....
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....				09/15/2013	MBS Paydown 0.1129929.....		3,485	3,485	3,613	3,557		(47)		(47)		3,485			0	157	09/15/2027	1.....
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....				07/15/2013	MBS Paydown 0.15469551.....		2,183	2,183	2,303	2,257		(61)		(61)		2,183			0	81	01/15/2028	1.....
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....				08/15/2013	MBS Paydown 0.14758569.....		7,110	7,110	7,502	7,350		(248)		(248)		7,110			0	301	01/15/2028	1.....
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....				09/15/2013	MBS Paydown 0.14593711.....		1,649	1,649	1,740	1,704		(42)		(42)		1,649			0	79	01/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....				07/15/2013	MBS Paydown 0.05725938.....		3,315	3,315	3,626	3,519		(161)		(161)		3,315			0	174	03/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....				08/15/2013	MBS Paydown 0.05634064.....		4,160	4,160	4,550	4,416		(220)		(220)		4,160			0	250	03/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....				09/15/2013	MBS Paydown 0.05508341.....		5,692	5,692	6,226	6,043		(327)		(327)		5,692			0	384	03/15/2028	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....				07/15/2013	MBS Paydown 0.18041876.....		34,393	34,393	36,109	35,475		(1,133)		(1,133)		34,393			0	1,304	01/15/2029	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....				08/15/2013	MBS Paydown 0.17843012.....		6,960	6,960	7,308	7,179		(172)		(172)		6,960			0	302	01/15/2029	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....				09/15/2013	MBS Paydown 0.17625444.....		7,615	7,615	7,995	7,855		(196)		(196)		7,615			0	371	01/15/2029	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....				07/15/2013	MBS Paydown 0.18587111.....		33,400	33,400	34,491	34,098		(762)		(762)		33,400			0	1,169	04/15/2031	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....				08/15/2013	MBS Paydown 0.17780145.....		16,139	16,139	16,667	16,477		(355)		(355)		16,139			0	646	04/15/2031	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....				09/15/2013	MBS Paydown 0.17710469.....		1,394	1,394	1,439	1,423		(11)		(11)		1,394			0	63	04/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....				07/15/2013	MBS Paydown 0.07125473.....		1,415	1,415	1,484	1,463		(20)		(20)		1,415			0	54	09/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....				08/15/2013	MBS Paydown 0.07101681.....		1,190	1,190	1,248	1,230		(11)		(11)		1,190			0	52	09/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....				09/15/2013	MBS Paydown 0.07043357.....		2,916	2,916	3,058	3,016		(76)		(76)		2,916			0	142	09/15/2031	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....				07/15/2013	MBS Paydown 0.00119602.....		11	11	12	12		(0)		(0)		11			0	1	11/15/2019	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....				08/15/2013	MBS Paydown 0.00117375.....		11	11	12	12		(0)		(0)		11			0	1	11/15/2019	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....				09/15/2013	MBS Paydown 0.00109168.....		41	41	46	44		(4)		(4)		41			0	3	11/15/2019	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....				07/15/2013	MBS Paydown 0.00840632.....		274	274	244	264		4		4		274			0	15	05/15/2020	1.....

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31340Y	KF	5	FHR 31-E PAC 7.55 5/15/2020.....	....	08/15/2013	MBS Paydown 0.0081533.....		253	253	226	244		4		4		253			0	14	05/15/2020	1.....
31340Y	KF	5	FHR 31-E PAC 7.55 5/15/2020.....	....	09/15/2013	MBS Paydown 0.00783148.....		322	322	287	311		7		7		322			0	21	05/15/2020	1.....
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	....	07/25/2013	MBS Paydown 0.00969524.....		256	256	269	260		(1)		(1)		256			0	10	02/25/2021	1.....
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	....	08/25/2013	MBS Paydown 0.00886839.....		1,654	1,654	1,738	1,683		(37)		(37)		1,654			0	77	02/25/2021	1.....
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	....	09/25/2013	MBS Paydown 0.00874405.....		249	249	261	253		(1)		(1)		249			0	13	02/25/2021	1.....
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	....	07/25/2013	MBS Paydown 0.04452227.....		3,048	3,048	3,323	3,282		(189)		(189)		3,048			0	116	06/25/2021	1.....
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	....	08/25/2013	MBS Paydown 0.04293332.....		3,178	3,178	3,464	3,421		(208)		(208)		3,178			0	138	06/25/2021	1.....
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	....	09/25/2013	MBS Paydown 0.03768545.....		10,496	10,496	11,441	11,299		(916)		(916)		10,496			0	512	06/25/2021	1.....
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	....	07/25/2013	MBS Paydown 0.03821741.....		541	541	628	617		(17)		(17)		541			0	22	11/25/2021	1.....
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	....	08/25/2013	MBS Paydown 0.03764529.....		715	715	830	815		(47)		(47)		715			0	33	11/25/2021	1.....
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	....	09/25/2013	MBS Paydown 0.03550376.....		2,677	2,677	3,108	3,052		(378)		(378)		2,677			0	141	11/25/2021	1.....
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	....	07/25/2013	MBS Paydown 0.02180803.....		4,120	4,120	4,169	4,124		(13)		(13)		4,120			0	192	07/25/2022	1.....
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	....	08/25/2013	MBS Paydown 0.02087607.....		9,320	9,320	9,429	9,327		(46)		(46)		9,320			0	497	07/25/2022	1.....
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	....	09/25/2013	MBS Paydown 0.02064341.....		2,327	2,327	2,354	2,328		(2)		(2)		2,327			0	140	07/25/2022	1.....
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	....	07/25/2013	MBS Paydown 0.03264125.....		2,552	2,552	2,574	2,561		3		3		2,552			0	119	07/25/2022	1.....
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	....	08/25/2013	MBS Paydown 0.03210081.....		2,162	2,162	2,180	2,169		3		3		2,162			0	115	07/25/2022	1.....
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	....	09/25/2013	MBS Paydown 0.03112649.....		3,897	3,897	3,931	3,910		3		3		3,897			0	234	07/25/2022	1.....
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	....	07/25/2013	MBS Paydown 0.02794244.....		5,221	5,221	5,602	5,395		(166)		(166)		5,221			0	213	07/25/2022	1.....
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	....	08/25/2013	MBS Paydown 0.02717826.....		4,493	4,493	4,822	4,643		(138)		(138)		4,493			0	210	07/25/2022	1.....
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	....	09/25/2013	MBS Paydown 0.02662216.....		3,270	3,270	3,509	3,379		(89)		(89)		3,270			0	172	07/25/2022	1.....
31358Q	ZE	8	FNR G92-59 D TAC 6.0 10/25/2022.....	....	07/25/2013	MBS Paydown 0.04331092.....		608	608	650	624		(10)		(10)		608			0	21	10/25/2022	1.....
31358Q	ZE	8	FNR G92-59 D TAC 6.0 10/25/2022.....	....	08/25/2013	MBS Paydown 0.04278202.....		417	417	445	428		(4)		(4)		417			0	17	10/25/2022	1.....
31358Q	ZE	8	FNR G92-59 D TAC 6.0 10/25/2022.....	....	09/25/2013	MBS Paydown 0.04196355.....		645	645	689	663		(12)		(12)		645			0	29	10/25/2022	1.....
31358R	Y7	2	FNR G92-66 KB PAC 7.0 12/25/2022.....	....	07/25/2013	MBS Paydown 0.08057658.....		4,421	4,421	4,797	4,577		(93)		(93)		4,421			0	181	12/25/2022	1.....
31358R	Y7	2	FNR G92-66 KB PAC 7.0 12/25/2022.....	....	08/25/2013	MBS Paydown 0.07918985.....		5,547	5,547	6,019	5,742		(145)		(145)		5,547			0	259	12/25/2022	1.....
31358R	Y7	2	FNR G92-66 KB PAC 7.0 12/25/2022.....	....	09/25/2013	MBS Paydown 0.07724256.....		7,789	7,789	8,452	8,064		(246)		(246)		7,789			0	409	12/25/2022	1.....
31359D	H5	5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	....	07/25/2013	MBS Paydown 0.35385707.....		13,300	13,300	14,725	13,932		(487)		(487)		13,300			0	543	09/25/2023	1.....
31359D	H5	5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	....	08/25/2013	MBS Paydown 0.34132602.....		25,062	25,062	27,747	26,253		(1,161)		(1,161)		25,062			0	1,170	09/25/2023	1.....
31359D	H5	5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	....	09/25/2013	MBS Paydown 0.33251654.....		17,619	17,619	19,506	18,456		(751)		(751)		17,619			0	925	09/25/2023	1.....
31359H	NW	0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	....	07/25/2013	MBS Paydown 0.38833859.....		5,946	5,946	6,570	6,233		(272)		(272)		5,946			0	243	04/25/2024	1.....
31359H	NW	0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	....	08/25/2013	MBS Paydown 0.38131318.....		3,407	3,407	3,765	3,572		(130)		(130)		3,407			0	159	04/25/2024	1.....
31359H	NW	0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	....	09/25/2013	MBS Paydown 0.37184588.....		4,592	4,592	5,074	4,813		(200)		(200)		4,592			0	241	04/25/2024	1.....
31359L	ZF	5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	....	07/25/2013	MBS Paydown 0.05697689.....		1,134	1,134	1,212	1,169		(21)		(21)		1,134			0	43	01/25/2022	1.....
31359L	ZF	5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	....	08/25/2013	MBS Paydown 0.05527941.....		2,207	2,207	2,358	2,275		(64)		(64)		2,207			0	96	01/25/2022	1.....
31359L	ZF	5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	....	09/25/2013	MBS Paydown 0.05379137.....		1,934	1,934	2,067	1,994		(54)		(54)		1,934			0	94	01/25/2022	1.....
31359N	2W	0	FNR 1997-19 PG PAC 7.0 4/18/2027.....		07/18/2013	MBS Paydown 0.08788175.....		4,732	4,732	5,099	4,826		(77)		(77)		4,732			0	193	04/18/2027	1.....

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

QE054

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....				08/18/2013	MBS Paydown 0.08664108.....		5,620	5,620	6,056	5,731		(99)		(99)		5,620			0	262	04/18/2027	1.....
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....				09/18/2013	MBS Paydown 0.08617935.....		2,092	2,092	2,254	2,133		(14)		(14)		2,092			0	110	04/18/2027	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....				07/25/2013	MBS Paydown 0.22112328.....		30,422	30,422	32,353	31,604		(1,150)		(1,150)		30,422			0	1,154	02/25/2029	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....				08/25/2013	MBS Paydown 0.21838049.....		16,457	16,457	17,501	17,096		(533)		(533)		16,457			0	713	02/25/2029	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....				09/25/2013	MBS Paydown 0.21334172.....		30,233	30,233	32,151	31,407		(1,151)		(1,151)		30,233			0	1,474	02/25/2029	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....				07/25/2013	MBS Paydown 0.00169394.....		617	617	611	613		1		1		617			0	33	10/25/2018	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....				08/25/2013	MBS Paydown 0.00148869.....		3,027	3,027	2,998	3,007		5		5		3,027			0	187	10/25/2018	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....				09/25/2013	MBS Paydown 0.00145824.....		449	449	445	446		1		1		449			0	31	10/25/2018	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....				07/25/2013	MBS Paydown 0.0116031.....		572	572	635	594		(9)		(9)		572			0	30	11/25/2019	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....				08/25/2013	MBS Paydown 0.01141365.....		568	568	630	590		(9)		(9)		568			0	34	11/25/2019	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....				09/25/2013	MBS Paydown 0.01097719.....		1,309	1,309	1,452	1,359		(48)		(48)		1,309			0	88	11/25/2019	1.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....				07/25/2013	MBS Paydown 0.10843116.....		5,653	5,653	5,961	5,865		(203)		(203)		5,653			0	214	10/25/2031	1.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....				08/25/2013	MBS Paydown 0.10396223.....		14,318	14,318	15,099	14,856		(571)		(571)		14,318			0	620	10/25/2031	1.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....				09/25/2013	MBS Paydown 0.09962361.....		13,901	13,901	14,658	14,423		(553)		(553)		13,901			0	678	10/25/2031	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....				07/25/2013	MBS Paydown 0.11923493.....		2,100	2,100	2,184	2,155		(12)		(12)		2,100			0	73	02/25/2032	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....				08/25/2013	MBS Paydown 0.10683066.....		65,743	65,743	68,364	67,454		(1,949)		(1,949)		65,743			0	2,630	02/25/2032	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....				09/25/2013	MBS Paydown 0.10243501.....		23,297	23,297	24,226	23,903		(654)		(654)		23,297			0	1,048	02/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....				07/25/2013	MBS Paydown 0.35537663.....		54,316	54,316	57,247	56,193		(1,959)		(1,959)		54,316			0	1,901	09/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....				08/25/2013	MBS Paydown 0.34292555.....		62,255	62,255	65,615	64,406		(2,272)		(2,272)		62,255			0	2,490	09/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....				09/25/2013	MBS Paydown 0.32343557.....		97,450	97,450	102,708	100,817		(3,651)		(3,651)		97,450			0	4,385	09/25/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....				07/15/2013	MBS Paydown 0.3875827.....		43,501	43,501	46,260	45,337		(1,789)		(1,789)		43,501			0	1,649	05/15/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....				08/15/2013	MBS Paydown 0.36308832.....		122,472	122,472	130,239	127,640		(5,428)		(5,428)		122,472			0	5,307	05/15/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....				09/15/2013	MBS Paydown 0.35626196.....		34,132	34,132	36,296	35,572		(1,374)		(1,374)		34,132			0	1,664	05/15/2032	1.....
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....				07/15/2013	MBS Paydown 0.32265327.....		54,228	54,228	56,962	56,019		(1,837)		(1,837)		54,228			0	1,898	05/15/2032	1.....
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....				08/15/2013	MBS Paydown 0.31657789.....		27,339	27,339	28,718	28,242		(863)		(863)		27,339			0	1,094	05/15/2032	1.....
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....				09/15/2013	MBS Paydown 0.30360781.....		58,365	58,365	61,308	60,293		(1,997)		(1,997)		58,365			0	2,626	05/15/2032	1.....
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034.....				07/15/2013	MBS Paydown 0.7825954.....		47,260	47,260	46,108	46,693		506		506		47,260			0	1,516	10/15/2034	1.....
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034.....				08/15/2013	MBS Paydown 0.73259007.....		50,005	50,005	48,786	49,405		542		542		50,005			0	1,834	10/15/2034	1.....
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034.....				09/15/2013	MBS Paydown 0.68864252.....		43,948	43,948	42,876	43,420		483		483		43,948			0	1,813	10/15/2034	1.....
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....				07/15/2013	MBS Paydown 0.37366316.....		45,321	45,321	47,202	46,876		(1,783)		(1,783)		45,321			0	1,322	03/15/2034	1.....
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....				08/15/2013	MBS Paydown 0.32804911.....		45,614	45,614	47,508	47,179		(1,785)		(1,785)		45,614			0	1,520	03/15/2034	1.....
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....				09/15/2013	MBS Paydown 0.28950184.....		38,547	38,547	40,148	39,870		(1,500)		(1,500)		38,547			0	1,446	03/15/2034	1.....
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041.....				07/01/2013	MBS Paydown 0.987820265.....		158,337	158,337	158,337	158,336		(0)		(0)		158,337			0	554	07/01/2041	1FE.....
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041.....				08/01/2013	MBS Paydown 0.979815795.....		104,058	104,058	104,058	104,058		(0)		(0)		104,058			0	607	07/01/2041	1FE.....
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041.....				09/01/2013	MBS Paydown 0.975416385.....		57,192	57,192	57,192	57,192		(0)		(0)		57,192			0	467	07/01/2041	1FE.....
34074M JC 6	FL HSG FIN B TXML 2.80 07/01/2041.....				07/01/2013	MBS Paydown 0.99144961.....		94,054	94,054	94,054	94,054		0		0		94,054			0	227	07/01/2041	1FE.....

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

QE05.5

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041.....			08/01/2013	MBS Paydown 0.97768194.....		151,444	151,444	151,444	151,444	.....	.....0		0	.....	.....151,444			0	719	07/01/2041	1FE.....
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041.....			09/01/2013	MBS Paydown 0.9679815.....		106,705	106,705	106,705	106,705		0		0	.....	.....106,705			0	755	07/01/2041	1FE.....
45129Y TG 1	ID HSG & FIN ASSN SING 6.00 07/01/2035.....			07/01/2013	Partial Call 100.0.....		80,000	80,000	82,100	81,128		(1,336)		(1,336)	.....	.....80,000			0	4,800	07/01/2035	1FE.....
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....			08/01/2013	Partial Call 100.0.....		175,000	175,000	173,995	173,996		1,005		1,005	.....	.....175,000			0	860	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.....		75,000	75,000	74,569	74,570		431		431	.....	.....75,000			0	550	02/01/2042	1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....			08/09/2013	Partial Call 100.0.....		135,000	135,000	141,143	140,553		(5,849)		(5,849)	.....	.....135,000			0	6,407	07/01/2033	1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....			09/10/2013	Partial Call 100.0.....		210,000	210,000	219,555	218,637		(9,099)		(9,099)	.....	.....210,000			0	10,735	07/01/2033	1FE.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....			06/01/2013	Partial Call 100.0.....		10,000	10,000	10,000	10,000				0	.....	.....10,000			0	142	11/01/2041	1FE.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....			07/01/2013	Partial Call 100.0.....		70,000	70,000	70,000	70,000				0	.....	.....70,000			0	356	11/01/2041	1FE.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....			09/01/2013	Partial Call 100.0.....		165,000	165,000	165,000	165,000				0	.....	.....165,000			0	1,548	11/01/2041	1FE.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....			06/01/2013	Partial Call 100.0.....		5,000	5,000	5,000	5,000				0	.....	.....5,000			0	129	11/01/2041	1FE.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....			07/01/2013	Partial Call 100.0.....		145,000	145,000	145,000	145,000				0	.....	.....145,000			0	737	11/01/2041	1FE.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....			09/01/2013	Partial Call 100.0.....		90,000	90,000	90,000	90,000				0	.....	.....90,000			0	791	11/01/2041	1FE.....
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22.....			07/01/2013	Sinking Fund Redemption 100.0.....		620,000	620,000	677,718	659,477		(27,763)		(27,763)	.....	.....620,000			0	40,176	07/01/2022	1FE.....
60415N E4 0	MN ST HFA 6.13 07/01/2038.....			07/01/2013	Partial Call 100.0.....		285,000	285,000	300,319	292,675		(9,100)		(9,100)	.....	.....285,000			0	17,471	07/01/2038	1FE.....
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....			07/11/2013	Sinking Fund Redemption 100.0.....		106,939	106,939	105,539	104,848		334		334	.....	.....106,939			0	5,490	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.....		107,725	107,725	106,314	105,618		391		391	.....	.....107,725			0	6,320	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.....		108,510	108,510	107,090	106,388		450		450	.....	.....108,510			0	7,162	09/11/2018	2.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....			07/01/2013	Sinking Fund Redemption 100.0.....		125,000	125,000	125,000	124,999		1		1	.....	.....125,000			0	5,000	01/01/2030	1FE.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....			09/01/2013	Partial Call 100.0.....		240,000	240,000	240,000	239,998		2		2	.....	.....240,000			0	11,200	01/01/2030	1FE.....
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026.....			09/01/2013	Partial Call 100.0.....		125,000	125,000	125,000	125,001		2		2	.....	.....125,000			0	5,601	01/01/2026	1FE.....
676907 QB 7	OH HFA TXB 5.32 09/01/2038.....			09/01/2013	Partial Call 100.0.....		490,000	490,000	496,125	490,013		(15)		(15)	.....	.....490,000			0	26,068	09/01/2038	1FE.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....			06/15/2013	MBS Paydown 0.91793432.....			(8,539,010)	(9,495,646)					0					0	(213,137)	01/20/2035	1.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....			07/15/2013	MBS Paydown 0.91626268.....		25,075	25,075	27,884	27,640		(43)		(43)	.....	.....25,075			0	905	01/20/2035	1.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....			08/15/2013	MBS Paydown 0.914764926.....		22,466	22,466	24,983	24,765		(942)		(942)	.....	.....22,466			0	938	01/20/2035	1.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....			09/15/2013	MBS Paydown 0.891448462.....		349,747	349,747	388,930	385,525		(2,407)		(2,407)	.....	.....349,747			0	16,530	01/20/2035	1.....
854489 AR 2	STANISLAUS PENSION 7.15 08/15/2013.....			08/15/2013	Sinking Fund Redemption 100.0.....		575,000	575,000	595,695	575,000		(6,780)		(6,780)	.....	.....575,000			0	41,113	08/15/2013	2FE.....
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....			08/01/2013	Partial Call 100.0.....		90,000	90,000	89,914	89,906		86		86	.....	.....90,000			0	438	07/01/2041	1FE.....
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....			09/01/2013	Partial Call 100.0.....		65,000	65,000	64,938	64,932		62		62	.....	.....65,000			0	472	07/01/2041	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042.....			06/25/2013	MBS Paydown 0.989823098.....		42,334	42,334	42,317	42,315				0	.....	.....42,334			0	1,711	08/25/2042	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042.....			07/25/2013	MBS Paydown 0.984555963.....		165,388	165,388	165,321	165,314		(8)		(8)	.....	.....165,388			0	880	08/25/2042	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042.....			08/25/2013	MBS Paydown 0.982039913.....		79,004	79,004	78,972	78,969		827		827	.....	.....79,004			0	1,070	08/25/2042	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042.....			09/25/2013	MBS Paydown 0.980696473.....		42,184	42,184	42,167	42,165		(4)		(4)	.....	.....42,184			0	571	08/25/2042	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						9,908,222	1,369,212	653,567	10,056,132	0	(114,350)	0	(114,350)	0	9,908,222	0	0	0	178,080	XXX...	..XXX....

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

QE056

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....				07/27/2013	MBS Paydown 0.368282628.....		72,242	72,242	51,834	56,241		2,129		2,129		72,242			0	122	01/27/2046	1FM.....
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....				08/27/2013	MBS Paydown 0.36455533.....		77,282	77,282	55,450	60,164		2,598		2,598		77,282			0	147	01/27/2046	1FM.....
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....				09/27/2013	MBS Paydown 0.360951401.....		74,724	74,724	53,614	58,173		2,833		2,833		74,724			0	157	01/27/2046	1FM.....
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....				07/25/2013	MBS Paydown 0.120075409.....		163	163	165	161		(1)		(1)		163			0	5	12/25/2032	1FM.....
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....				08/25/2013	MBS Paydown 0.119744312.....		164	164	165	162		(1)		(1)		164			0	6	12/25/2032	1FM.....
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....				09/25/2013	MBS Paydown 0.1051745.....		7,211	7,211	7,271	7,109		(259)		(259)		7,211			0	311	12/25/2032	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....				07/25/2013	MBS Paydown 0.05986219.....		6,479	6,479	6,567	6,431		(214)		(214)		6,479			0	208	12/25/2033	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....				08/25/2013	MBS Paydown 0.059644335.....		436	436	442	432		(6)		(6)		436			0	16	12/25/2033	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....				09/25/2013	MBS Paydown 0.059033618.....		1,221	1,221	1,238	1,212		(33)		(33)		1,221			0	50	12/25/2033	1FM.....
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17.....			R..	09/25/2013	MBS Paydown 0.311112351.....		4,068,479	4,068,479	3,849,799	3,953,517		437,976		437,976		4,068,479			0	17,172	03/25/2017	1FE.....
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....			R..	07/25/2013	MBS Paydown 0.0.....		10,101,686	10,101,686	9,762,805	9,853,113		421,444		421,444		10,101,686			0	51,121	07/25/2016	1FE.....
00173T AC 1	AMMC 2004-3A C CLO FLT 07/25/2016.....			R..	07/25/2013	MBS Paydown 0.0.....		10,250,000	10,250,000	10,083,438	10,212,568		166,563		166,563		10,250,000			0	79,272	07/25/2016	1AM.....
00173X AE 8	AMMC 2005-5A A1B CLO FLT 08/08/2017.....			R..	09/20/2013	MBS Paydown 0.672016407.....		9,183,541	9,183,541	8,965,432	8,995,790		218,109		218,109		9,183,541			0	30,330	08/08/2017	1FE.....
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....			R..	08/25/2013	MBS Paydown 0.215322852.....		167,826	167,826	162,371	163,305		2,863		2,863		167,826			0	1,379	05/03/2018	1FE.....
00175E AA 6	AMMC 2006-7A A CLO FLT 12/19/2019.....			R..	07/19/2013	MBS Paydown 0.515371675.....		75,988	75,988	75,442	75,512		102		102		75,988			0	101	12/19/2019	1FE.....
00182E AJ 8	ANZ NAT INTL NZ 6.20 07/19/2013.....			R..	07/19/2013	Maturity 100.0.....		8,000,000	8,000,000	7,992,480	7,999,915		934		934		8,000,000			0	496,000	07/19/2013	1FE.....
00213L AA 4	AS AMERICAS 10.75 01/15/2016.....				09/03/2013	Call 105.375.....		105,375	100,000	100,000	59,000				0		59,000		46,375	46,375	12,183	01/15/2016	5FE.....
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....				07/15/2013	MBS Paydown 0.939126703.....		36,787	36,787	36,787	36,781		(3)		(3)		36,787			0	419	12/15/2042	1FE.....
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....				08/15/2013	MBS Paydown 0.929935375.....		36,765	36,765	36,765	36,760		(4)		(4)		36,765			0	480	12/15/2042	1FE.....
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....				09/15/2013	MBS Paydown 0.920756077.....		36,717	36,717	36,717	36,712		(8)		(8)		36,717			0	542	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.....		48,821	48,821	48,821	48,821				0		48,821			0	146	11/01/2017	2FE.....
00441Y AC 6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....				07/25/2013	MBS Paydown 0.37973938.....		166,242	166,242	145,670	154,833		4,840		4,840		166,242			0	303	08/25/2036	1FM.....
00441Y AC 6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....				08/25/2013	MBS Paydown 0.35907274.....		186,351	186,351	163,290	173,562		7,501		7,501		186,351			0	389	08/25/2036	1FM.....
00441Y AC 6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....				09/25/2013	MBS Paydown 0.343648683.....		139,079	139,079	121,868	129,534		5,625		5,625		139,079			0	325	08/25/2036	1FM.....
00442I HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....				07/25/2013	MBS Paydown 0.52185707.....		63,966	63,966	51,660	52,889		7,888		7,888		63,966			0	452	11/25/2034	1FM.....
00442I HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....				08/25/2013	MBS Paydown 0.50768044.....		180,341	180,341	145,647	149,111		29,303		29,303		180,341			0	1,466	11/25/2034	1FM.....
00442I HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....				09/25/2013	MBS Paydown 0.46925397.....		488,823	488,823	394,783	404,172		86,058		86,058		488,823			0	4,459	11/25/2034	1FM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....				07/15/2013	MBS Paydown 0.44449225.....		34,912	34,912	31,333	33,107		680		680		34,912			0	96	06/20/2031	1AM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....				08/15/2013	MBS Paydown 0.435715662.....		43,883	43,883	39,385	41,614		963		963		43,883			0	138	06/20/2031	1AM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....				09/15/2013	MBS Paydown 0.427180764.....		42,674	42,674	38,300	40,468		1,049		1,049		42,674			0	152	06/20/2031	1AM.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....				07/20/2013	MBS Paydown 0.954679787.....		36,946	36,946	37,603	37,465		(72)		(72)		36,946			0	1,172	12/20/2040	1FE.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....				08/20/2013	MBS Paydown 0.952709344.....		36,946	36,946	37,603	37,465		(83)		(83)		36,946			0	1,339	12/20/2040	1FE.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....				09/20/2013	MBS Paydown 0.9507389.....		36,946	36,946	37,603	37,465		(93)		(93)		36,946			0	1,507	12/20/2040	1FE.....
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....				08/25/2013	MBS Paydown 0.24142938.....		231,523	231,523	216,619	216,619		9,049		9,049		231,523			0	544	06/25/2035	1FM.....
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....				09/25/2013	MBS Paydown 0.23858882.....		76,249	76,249	71,341	71,341		50		50		76,249			0	358	06/25/2035	1FM.....
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....				07/25/2013	MBS Paydown 0.14235146.....		52,290	52,290	36,341	35,468		4,069		4,069		52,290			0	144	11/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....			08/25/2013	MBS Paydown 0.13927065.....		83,455	83,455	58,001	56,607		14,993		14,993		83,455			0	264	11/25/2035	1FM.....
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....			09/25/2013	MBS Paydown 0.138595946.....		18,277	18,277	12,702	12,397		298		298		18,277			0	65	11/25/2035	1FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....			07/25/2013	MBS Paydown 0.0.....		1,326	1,326	958			24,628		24,628		1,326			0	41	06/25/2037	1FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....			07/25/2013	Pass-Through Loss.....			210,397	152,012		0			0		0			0	6,480	06/25/2037	1FM.....
008117 AD 5	AETNA INC 6.75 09/15/2013.....			09/15/2013	Maturity 100.0.....		2,000,000	2,000,000	2,259,368	2,006,975		(23,772)		(23,772)		2,000,000			0	135,000	09/15/2013	1FE.....
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R..		07/07/2013	MBS Paydown 0.239272964.....		295,189	295,189	277,385	283,953		14,221		14,221		295,189			0	785	05/10/2032	1FE.....
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R..		08/07/2013	MBS Paydown 0.229740775.....		266,901	266,901	250,804	256,742		12,859		12,859		266,901			0	811	05/10/2032	1FE.....
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R..		09/07/2013	MBS Paydown 0.220405293.....		261,394	261,394	245,628	251,444		23,511		23,511		261,394			0	884	05/10/2032	1FE.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			07/25/2013	MBS Paydown 0.243374058.....		19,610	19,610	13,212	19,137		634		634		19,610			0	664	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			07/25/2013	Pass-Through Loss.....			10,957	7,383					0		10,957		(10,957)	(10,957)	371	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			07/31/2013	Book Value Adjustment.....					1,542,790				0		(10,957)		10,957	10,957		06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			08/25/2013	MBS Paydown 0.239201169.....		32,453	32,453	21,865	26,125		866		866		32,453		10,957	0	1,259	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			08/25/2013	Pass-Through Loss.....			9,276	6,249					0		9,276		(9,276)	(9,276)	360	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			08/31/2013	Book Value Adjustment.....					1,542,790				0		(9,276)		9,276	9,276		06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			09/25/2013	MBS Paydown 0.235104917.....		32,272	32,272	21,743	25,645		850		850		32,272			0	1,408	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			09/25/2013	Pass-Through Loss.....			8,691	5,855					0		8,691		(8,691)	(8,691)	379	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			09/30/2013	Book Value Adjustment.....					1,542,790				0		(8,691)		8,691	8,691		06/25/2036	1FM.....
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019.....			07/02/2013	Sinking Fund Redemption 100.0.....		295,999	295,999	311,909	306,015		(1,575)		(1,575)		295,999			0	23,473	01/02/2019	4AM.....
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021.....			08/08/2013	Cash Tender 106.5.....		9,206,787	8,644,870	8,653,970	8,271,534		(1,105)		(1,105)		8,652,692		554,094	554,094	612,880	10/15/2021	2FE.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....			07/25/2013	MBS Paydown 0.459142243.....		15,033	15,033	11,275	10,509		993		993		15,033			0	35	10/25/2046	1FM.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....			08/25/2013	MBS Paydown 0.457758214.....		4,152	4,152	3,114	2,903		27		27		4,152			0	11	10/25/2046	1FM.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....			09/25/2013	MBS Paydown 0.453317896.....		13,321	13,321	9,991	9,312		643		643		13,321			0	39	10/25/2046	1FM.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....			06/25/2013	MBS Paydown 0.181570028.....		7	7	6	6				0		7			0		02/25/2045	1FM.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....			07/25/2013	MBS Paydown 0.179091464.....		93,442	93,442	79,951	80,174		4,886		4,886		93,442			0	1,344	02/25/2045	1FM.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....			08/25/2013	MBS Paydown 0.175812784.....		123,606	123,606	105,761	106,056		9,610		9,610		123,606			0	2,026	02/25/2045	1FM.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....			09/25/2013	MBS Paydown 0.173966106.....		69,620	69,620	59,568	59,735		1,716		1,716		69,620			0	1,280	02/25/2045	1FM.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....			07/25/2013	MBS Paydown 0.212711183.....		44,248	44,248	38,551	39,155		412		412		44,248			0	633	06/25/2045	1FM.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....			08/25/2013	MBS Paydown 0.20871969.....		72,976	72,976	63,581	64,577		792		792		72,976			0	1,189	06/25/2045	1FM.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....			09/25/2013	MBS Paydown 0.20596788.....		50,303	50,303	43,827	44,513		662		662		50,303			0	920	06/25/2045	1FM.....
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....			07/25/2013	MBS Paydown 0.24753934.....		51,943	51,943	43,372	43,389		4,253		4,253		51,943			0	591	09/25/2045	1FM.....
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....			08/25/2013	MBS Paydown 0.24403217.....		41,367	41,367	34,542	34,555		2,540		2,540		41,367			0	536	09/25/2045	1FM.....
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....			09/25/2013	MBS Paydown 0.23966872.....		51,467	51,467	42,975	42,992		4,446		4,446		51,467			0	749	09/25/2045	1FM.....
03072S JC 0	AMSI 2003-8 AFA SEQ 5.32 10/25/33.....			07/25/2013	MBS Paydown 0.484073227.....		10,926	10,926	10,925	10,911		(1)		(1)		10,926			0	368	10/25/2033	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....			07/25/2013	MBS Paydown 0.086215291.....		2,034	2,034	2,032	2,024		18		18		2,034			0	92	03/25/2027	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....			08/25/2013	MBS Paydown 0.084095681.....		8,478	8,478	8,469	8,437		16		16		8,478			0	438	03/25/2027	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....			09/25/2013	MBS Paydown 0.083455427.....		2,561	2,561	2,558	2,549		12		12		2,561			0	149	03/25/2027	1FM.....

SCHEDULE D - PART 4

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

QE058

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27.....			07/25/2013	MBS Paydown 0.19502788.....		188,406	188,406	188,524	188,406				0		188,406			0	8,320	10/25/2027	1FM.....
032359 AD 3	AMTRUST FINANCIAL 6.125 08/15/2023.....			09/11/2013	GOLDMAN SACHS.....		1,206,975	1,210,000	1,210,000	1,210,000				0		1,210,000		(3,025)	(3,025)	6,382	08/15/2023	2FE.....
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019.....	R..		07/20/2013	MBS Paydown 0.712790349.....		2,757,290	2,757,290	2,718,646	2,717,957		27,403		27,403		2,757,290			0	7,472	01/20/2019	1FE.....
03967B AC 4	ARCTIC GLACIER TL LIBOR+700 7/27/2018.....			12/31/2012	Paydown 100.0.....				2,425					0					0		07/27/2018	4FE.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....			07/15/2013	Paydown 100.0.....		9,006	9,006	9,006	9,006				0		9,006			0	260	10/15/2024	1.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....			08/15/2013	Paydown 100.0.....		9,043	9,043	9,043	9,043				0		9,043			0	298	10/15/2024	1.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....			09/15/2013	Paydown 100.0.....		9,080	9,080	9,080	9,080				0		9,080			0	337	10/15/2024	1.....
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....			09/25/2013	MBS Paydown 0.852212266.....		19,333	19,333	12,562	13,637		321		321		19,333			0	50	07/25/2036	1FM.....
048303 AZ 4	ATLANTIC CITY ELEC 6.625 08/01/2013.....			08/01/2013	Maturity 100.0.....		1,000,000	1,000,000	1,092,014	1,001,028		(7,171)		(7,171)		1,000,000			0	66,250	08/01/2013	1FE.....
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....			07/02/2013	Sinking Fund Redemption 100.0.....		46,381	46,381	46,765	47,728		(117)		(117)		46,381			0	1,997	01/02/2018	3.....
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....			08/02/2013	Sinking Fund Redemption 100.0.....		64,905	64,905	65,442	66,790		(195)		(195)		64,905			0	3,193	01/02/2018	3.....
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....			09/02/2013	Sinking Fund Redemption 100.0.....		53,406	53,406	53,888	54,957		(187)		(187)		53,406			0	2,956	01/02/2018	3.....
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....			07/02/2013	Sinking Fund Redemption 100.0.....		22,287	22,287	22,259	22,258		2		2		22,287			0	936	01/02/2019	3.....
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....			08/02/2013	Sinking Fund Redemption 100.0.....		84,092	84,092	83,987	83,982		9		9		84,092			0	4,036	01/02/2019	3.....
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....			09/02/2013	Sinking Fund Redemption 100.0.....		84,597	84,597	84,491	84,485		11		11		84,597			0	4,568	01/02/2019	3.....
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....			07/02/2013	Sinking Fund Redemption 100.0.....		14,302	14,302	14,945	14,970		(47)		(47)		14,302			0	727	01/02/2019	3.....
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....			08/02/2013	Sinking Fund Redemption 100.0.....		27,751	27,751	29,000	29,048		(107)		(107)		27,751			0	1,611	01/02/2019	3.....
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....			09/02/2013	Sinking Fund Redemption 100.0.....		27,952	27,952	29,210	29,259		(124)		(124)		27,952			0	1,826	01/02/2019	3.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....			07/26/2013	MBS Paydown 0.259747773.....		72,913	72,913	67,392	70,381		799		799		72,913			0	951	04/26/2037	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....			08/26/2013	MBS Paydown 0.247331864.....		163,791	163,791	151,389	158,101		3,362		3,362		163,791			0	2,427	04/26/2037	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....			09/26/2013	MBS Paydown 0.237323173.....		132,035	132,035	122,037	127,448		2,282		2,282		132,035			0	2,192	04/26/2037	1FM.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....			07/26/2013	MBS Paydown 0.569331813.....		58,801	58,801	44,101	47,765		6,827		6,827		58,801			0	1,887	08/26/2036	1FM.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....			08/26/2013	MBS Paydown 0.558403935.....		58,879	58,879	44,160	47,829		7,017		7,017		58,879			0	2,159	08/26/2036	1FM.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....			09/26/2013	MBS Paydown 0.547539957.....		58,535	58,535	43,901	47,549		7,121		7,121		58,535			0	2,415	08/26/2036	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....			07/26/2013	MBS Paydown 0.282942808.....		185,875	185,875	181,693	182,508		2,617		2,617		185,875			0	5,963	06/26/2035	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....			08/26/2013	MBS Paydown 0.276241009.....		95,099	95,099	92,960	93,377		1,174		1,174		95,099			0	3,487	06/26/2035	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....			09/26/2013	MBS Paydown 0.262108523.....		200,542	200,542	196,030	196,909		2,981		2,981		200,542			0	8,272	06/26/2035	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....			07/26/2013	MBS Paydown 0.300982604.....		456,775	456,775	429,369	428,239		22,678		22,678		456,775			0	16,048	11/26/2036	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....			08/26/2013	MBS Paydown 0.300805374.....		5,684	5,684	5,343	5,329		36		36		5,684			0	229	11/26/2036	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....			09/26/2013	MBS Paydown 0.286777361.....		449,906	449,906	422,912	421,800		22,355		22,355		449,906			0	20,357	11/26/2036	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....			07/27/2013	MBS Paydown 0.321411591.....		246,784	246,784	242,430	241,606		2,167		2,167		246,784			0	8,637	06/27/2037	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....			08/27/2013	MBS Paydown 0.298835419.....		481,031	481,031	472,543	470,938		7,455		7,455		481,031			0	19,241	06/27/2037	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....			09/27/2013	MBS Paydown 0.285420955.....		285,822	285,822	280,779	279,825		3,689		3,689		285,822			0	12,862	06/27/2037	1FM.....
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....			07/26/2013	MBS Paydown 0.243832462.....		213,433	213,433	207,297	209,788		4,712		4,712		213,433			0	7,470	06/26/2037	1FM.....
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....			08/26/2013	MBS Paydown 0.22517251.....		251,853	251,853	244,613	247,552		6,940		6,940		251,853			0	10,074	06/26/2037	1FM.....
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....			09/26/2013	MBS Paydown 0.207770992.....		234,868	234,868	228,116	230,857		7,303		7,303		234,868			0	10,569	06/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	07/26/2013	MBS Paydown 0.596598912.....		185,553	185,553	182,769	183,401		1,346		1,346		185,553		0	5,953	03/26/2036	1FM.....					
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	08/26/2013	MBS Paydown 0.569845579.....		219,163	219,163	215,876	216,622		1,728		1,728		219,163		0	8,036	03/26/2036	1FM.....					
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	09/26/2013	MBS Paydown 0.547777508.....		180,782	180,782	178,070	178,685		1,420		1,420		180,782		0	7,457	03/26/2036	1FM.....					
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....	07/26/2013	Pass-Through Loss.....			13,589	3,601			5						0	475	06/26/2037	1FM.....					
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....	08/26/2013	Pass-Through Loss.....			22,885	6,064			9						0	915	06/26/2037	1FM.....					
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....	09/26/2013	Pass-Through Loss.....		(19,032)	12,077	3,201			5						0	543	06/26/2037	1FM.....					
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	07/26/2013	MBS Paydown 0.23516667.....		104,552	104,552	101,350	105,176		13,141		13,141		104,552		0	3,659	03/26/2037	1FM.....					
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	08/26/2013	MBS Paydown 0.22119532.....		155,250	155,250	150,495	156,176		12,667		12,667		155,250		0	6,210	03/26/2037	1FM.....					
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	09/26/2013	MBS Paydown 0.220519817.....		7,506	7,506	7,276	7,551		33,857		33,857		7,506		0	338	03/26/2037	1FM.....					
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	07/26/2013	MBS Paydown 0.075209401.....		1,610	1,610	1,564	1,577		29		29		1,610		0	49	07/26/2037	1FM.....					
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	08/26/2013	MBS Paydown 0.066553416.....		2,664	2,664	2,587	2,609		53		53		2,664		0	93	07/26/2037	1FM.....					
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	09/26/2013	MBS Paydown 0.057295915.....		2,849	2,849	2,767	2,791		59		59		2,849		0	112	07/26/2037	1FM.....					
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	07/26/2013	MBS Paydown 0.25059435.....		231,075	231,075	229,342	229,969		1,006		1,006		231,075		0	8,088	12/26/2036	1FM.....					
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	08/26/2013	MBS Paydown 0.236069455.....		234,548	234,548	232,789	233,426		1,054		1,054		234,548		0	9,382	12/26/2036	1FM.....					
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	09/26/2013	MBS Paydown 0.23034511.....		92,437	92,437	91,743	91,995		291		291		92,437		0	4,160	12/26/2036	1FM.....					
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....	07/26/2013	Pass-Through Loss.....		107,340	57,963				(686)		(686)		107,340		0		(107,340)	(107,340)	3,781	05/26/2036	1FM.....		
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....	07/31/2013	Book Value Adjustment.....					7,555,662							0			(107,340)	107,340		05/26/2036	1FM.....		
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....	09/26/2013	Pass-Through Loss.....			77,782	42,002							(334)		0		77,782	(77,782)	(77,782)	3,518	05/26/2036	1FM.....	
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....	09/30/2013	Book Value Adjustment.....												0			(78,239)	78,239	78,239		05/26/2036	1FM.....	
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37....	07/26/2013	MBS Paydown 0.816007065.....		278,901	278,901	268,791							952		0	7,458	01/26/2037	1FM.....					
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37....	08/26/2013	MBS Paydown 0.707073888.....		399,785	399,785	385,293							1,364		0	12,164	01/26/2037	1FM.....					
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37....	09/26/2013	MBS Paydown 0.601691589.....		386,753	386,753	372,733							1,320		0	13,182	01/26/2037	1FM.....					
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	07/26/2013	MBS Paydown 0.957619873.....		1,043	1,043	939	978		21		21		21		0	32	11/26/2035	1FM.....					
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	08/26/2013	MBS Paydown 0.957283893.....		980	980	882	919		23		23		23		0	34	11/26/2035	1FM.....					
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	09/26/2013	MBS Paydown 0.956979767.....		887	887	799	832		24		24		24		0	34	11/26/2035	1FM.....					
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	07/26/2013	MBS Paydown 0.66266555.....		202,861	202,861	201,339	201,653		(113)		(113)		202,861		0	6,559	12/26/2035	1FM.....					
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	08/26/2013	MBS Paydown 0.630844897.....		422,292	422,292	419,125	419,777		(258)		(258)		422,292		0	15,624	12/26/2035	1FM.....					
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	09/26/2013	MBS Paydown 0.618648678.....		161,856	161,856	160,642	160,892		(202)		(202)		161,856		0	7,957	12/26/2035	1FM.....					
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	07/26/2013	MBS Paydown 0.702401126.....		160,050	160,050	153,648	154,333		6,202		6,202		160,050		0	2,708	02/26/2036	1FM.....					
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	08/26/2013	MBS Paydown 0.700643372.....		35,602	35,602	34,177	34,330		1,379		1,379		35,602		0	687	02/26/2036	1FM.....					
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	09/26/2013	MBS Paydown 0.674167485.....		536,243	536,243	514,793	517,089		19,102		19,102		536,243		0	11,623	02/26/2036	1FM.....					
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	07/26/2013	MBS Paydown 0.755514582.....		66,105	66,105	62,635	62,352							0		0	66,105			0	2,313	10/26/2035	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	08/26/2013	MBS Paydown 0.748665359.....		67,855	67,855	64,293	64,003							0		0	67,855			0	2,375	10/26/2035	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	09/26/2013	MBS Paydown 0.741972802.....		66,303	66,303	62,822	62,539							0		0	66,303			0	2,320	10/26/2035	1FM.....
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE.....	07/27/2013	MBS Paydown 0.913711193.....		12,633	12,633	12,222	12,229		12		12		12		0	158	09/27/2036	1Z.....					
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE.....	08/27/2013	MBS Paydown 0.9120113.....		11,988	11,988	11,598	11,605		16		16		16		0	177	09/27/2036	1Z.....					

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE	.....	.....	09/27/2013	MBS Paydown 0.910346486	.....	.....11,740	11,740	11,359	11,365	.....	.....19	.....	.....19	.....	.....11,740	.....	.....	.....0	200	09/27/2036	1Z
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	.....	.....	07/26/2013	MBS Paydown 0.865004506	.....	.....44,994	44,994	34,645	35,392	.....	.....559	.....	.....559	.....	.....44,994	.....	.....	.....0	820	11/26/2035	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	.....	.....	08/26/2013	MBS Paydown 0.860823074	.....	.....44,315	44,315	34,122	34,858	.....	.....642	.....	.....642	.....	.....44,315	.....	.....	.....0	904	11/26/2035	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	.....	.....	09/26/2013	MBS Paydown 0.856880835	.....	.....41,780	41,780	32,170	32,864	.....	.....692	.....	.....692	.....	.....41,780	.....	.....	.....0	852	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.....	.....	07/26/2013	MBS Paydown 0.828941503	.....	.....101,016	101,016	88,894	89,530	.....	.....659	.....	.....659	.....	.....101,016	.....	.....	.....0	1,514	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.....	.....	08/26/2013	MBS Paydown 0.826302186	.....	.....45,111	45,111	39,698	39,982	.....	.....343	.....	.....343	.....	.....45,111	.....	.....	.....0	772	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.....	.....	09/26/2013	MBS Paydown 0.808363637	.....	.....306,606	306,606	269,813	271,745	.....	.....19,733	.....	.....19,733	.....	.....306,606	.....	.....	.....0	5,895	01/26/2036	1FM
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35	.....	.....	09/25/2013	MBS Paydown 0.141108548	.....	.....6,400	6,400	6,172	6,174	.....	.....30	.....	.....30	.....	.....6,400	.....	.....	.....0	336	12/25/2035	6FE
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37	.....	.....	07/26/2013	MBS Paydown 0.641208322	.....	.....282,339	282,339	283,221	281,956	.....	.....(323)	.....	.....(323)	.....	.....282,339	.....	.....	.....0	8,944	03/26/2037	1FM
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37	.....	.....	08/26/2013	MBS Paydown 0.619398619	.....	.....441,079	441,079	442,458	440,481	.....	.....(679)	.....	.....(679)	.....	.....441,079	.....	.....	.....0	15,959	03/26/2037	1FM
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37	.....	.....	09/26/2013	MBS Paydown 0.599037501	.....	.....411,783	411,783	413,070	411,224	.....	.....(639)	.....	.....(639)	.....	.....411,783	.....	.....	.....0	16,697	03/26/2037	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47	.....	.....	07/26/2013	MBS Paydown 0.568307228	.....	.....285,536	285,536	265,905	270,949	.....	.....4,276	.....	.....4,276	.....	.....285,536	.....	.....	.....0	4,832	01/26/2047	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47	.....	.....	08/26/2013	MBS Paydown 0.541563927	.....	.....456,187	456,187	424,824	432,882	.....	.....16,020	.....	.....16,020	.....	.....456,187	.....	.....	.....0	8,818	01/26/2047	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47	.....	.....	09/26/2013	MBS Paydown 0.534955971	.....	.....112,719	112,719	104,969	106,960	.....	.....2,116	.....	.....2,116	.....	.....112,719	.....	.....	.....0	2,444	01/26/2047	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.....	.....	07/26/2013	MBS Paydown 0.771706459	.....	.....339,114	339,114	315,376	319,055	.....	.....6,821	.....	.....6,821	.....	.....339,114	.....	.....	.....0	5,152	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.....	.....	08/26/2013	MBS Paydown 0.762577467	.....	.....190,686	190,686	177,338	179,407	.....	.....2,809	.....	.....2,809	.....	.....190,686	.....	.....	.....0	3,301	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.....	.....	09/26/2013	MBS Paydown 0.738419076	.....	.....504,620	504,620	469,297	474,772	.....	.....20,327	.....	.....20,327	.....	.....504,620	.....	.....	.....0	9,804	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.....	.....	07/26/2013	MBS Paydown 0.843985784	.....	.....188,229	188,229	165,641	166,541	.....	.....15,666	.....	.....15,666	.....	.....188,229	.....	.....	.....0	2,980	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.....	.....	08/26/2013	MBS Paydown 0.831574046	.....	.....280,530	280,530	246,866	248,207	.....	.....26,296	.....	.....26,296	.....	.....280,530	.....	.....	.....0	5,055	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.....	.....	09/26/2013	MBS Paydown 0.818662229	.....	.....291,833	291,833	256,813	258,208	.....	.....30,279	.....	.....30,279	.....	.....291,833	.....	.....	.....0	5,864	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.....	.....	07/20/2013	MBS Paydown 0.870919908	.....	.....289,334	289,334	239,063	241,684	.....	.....15,667	.....	.....15,667	.....	.....289,334	.....	.....	.....0	652	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.....	.....	08/20/2013	MBS Paydown 0.861741477	.....	.....189,571	189,571	156,633	158,351	.....	.....3,835	.....	.....3,835	.....	.....189,571	.....	.....	.....0	488	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.....	.....	09/20/2013	MBS Paydown 0.855674069	.....	.....125,316	125,316	103,543	104,678	.....	.....2,869	.....	.....2,869	.....	.....125,316	.....	.....	.....0	362	11/20/2036	1FM
055921 AC 4	BMC SOFTWARE INC 4 12/01/22	.....	.....	09/10/2013	Cash Tender 101.5	.....	.....3,045,000	3,000,000	2,976,960	2,978,174	.....	.....22,796	.....	.....22,796	.....	.....3,000,000	.....	.....45,000	45,000	110,250	12/01/2022	2FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.....	.....	07/25/2013	MBS Paydown 0.48712336	.....	.....119,483	119,483	84,235	81,089	.....	.....(422)	.....	.....(422)	.....	.....119,483	.....	.....	.....0	4,213	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.....	.....	08/25/2013	MBS Paydown 0.48120379	.....	.....175,663	175,663	123,843	119,217	.....	.....15,607	.....	.....15,607	.....	.....175,663	.....	.....	.....0	7,073	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.....	.....	09/25/2013	MBS Paydown 0.476288925	.....	.....145,849	145,849	102,823	98,983	.....	.....11,318	.....	.....11,318	.....	.....145,849	.....	.....	.....0	6,601	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	.....	.....	09/25/2013	MBS Paydown 0.595177634	.....	.....34,843	34,843	33,471	33,471	.....	.....6	.....	.....6	.....	.....34,843	.....	.....	.....0	160	03/25/2036	1FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	.....	.....	09/25/2013	MBS Paydown 0.72562857	.....	.....153,412	153,412	151,015	151,015	.....	.....557	.....	.....557	.....	.....153,412	.....	.....	.....0	735	01/25/2036	2FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	.....	.....	07/10/2013	MBS Paydown 0.651068687	.....	.....927,439	927,439	935,764	927,439	.....	.....	.....	.....	.....	.....927,439	.....	.....	.....0	29,469	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	.....	.....	08/10/2013	MBS Paydown 0.550304893	.....	.....3,133,754	3,133,754	3,161,884	3,133,754	.....	.....	.....	.....	.....	.....3,133,754	.....	.....	.....0	113,797	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	.....	.....	09/10/2013	MBS Paydown 0.481182755	.....	.....2,149,698	2,149,698	2,168,995	2,149,698	.....	.....	.....	.....	.....	.....2,149,698	.....	.....	.....0	87,821	09/10/2045	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.....	.....	07/25/2013	MBS Paydown 0.11879043	.....	.....415,590	415,590	302,861	272,684	.....	.....82,094	.....	.....82,094	.....	.....415,590	.....	.....	.....0	1,699	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.....	.....	08/25/2013	MBS Paydown 0.10794771	.....	.....542,136	542,136	395,082	355,716	.....	.....135,408	.....	.....135,408	.....	.....542,136	.....	.....	.....0	2,528	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	.....	.....	09/25/2013	MBS Paydown 0.098150009	.....	.....489,885	489,885	357,004	321,432	.....	.....119,167	.....	.....119,167	.....	.....489,885	.....	.....	.....0	2,564	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.....	.....	07/25/2013	MBS Paydown 0.2877212	.....	.....173,193	173,193	122,288	115,470	.....	.....26,507	.....	.....26,507	.....	.....173,193	.....	.....	.....0	607	05/25/2035	1FM

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification		Description																					
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	08/25/2013	MBS Paydown 0.27895706.....		225,931	225,931	159,524	150,631		45,874		45,874		225,931			0	903	05/25/2035	1FM.....	
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	09/25/2013	MBS Paydown 0.27103761.....		204,156	204,156	144,149	136,113		39,939		39,939		204,156			0	915	05/25/2035	1FM.....	
05948X	5S	6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	07/25/2013	MBS Paydown 0.140261.....		28,453	28,453	25,287	25,284		3,328		3,328		28,453			0	497	04/25/2034	1FM.....	
05948X	5S	6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	08/25/2013	MBS Paydown 0.13392929.....		79,495	79,495	70,651	70,641		9,298		9,298		79,495			0	1,585	04/25/2034	1FM.....	
05948X	5S	6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	09/25/2013	MBS Paydown 0.129830449.....		51,461	51,461	45,736	45,730		3,381		3,381		51,461			0	1,151	04/25/2034	1FM.....	
05948X	HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	07/25/2013	MBS Paydown 0.34264156.....		8,504	8,504	8,685	8,538		(692)		(692)		8,504			0	273	06/25/2033	2FM.....	
05948X	HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	08/25/2013	MBS Paydown 0.33045876.....		10,294	10,294	10,513	10,336		(852)		(852)		10,294			0	377	06/25/2033	2FM.....	
05948X	HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	09/25/2013	MBS Paydown 0.31404715.....		13,868	13,868	14,163	13,924		(1,169)		(1,169)		13,868			0	572	06/25/2033	2FM.....	
05948X	HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	07/25/2013	MBS Paydown 0.03033968.....		8,428	8,428	8,512	8,428		0		0		8,428			0	270	06/25/2033	1FM.....	
05948X	HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	08/25/2013	MBS Paydown 0.01925477.....		10,202	10,202	10,304	10,202		0		0		10,202			0	374	06/25/2033	1FM.....	
05948X	HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	09/25/2013	MBS Paydown 0.00432214.....		13,743	13,743	13,880	13,743		0		0		13,743			0	567	06/25/2033	1FM.....	
05948X	WD	9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	07/25/2013	MBS Paydown 0.4710484.....		167,357	167,357	168,482	168,021		(1,161)		(1,161)		167,357			0	5,369	11/25/2033	1FM.....	
05948X	WD	9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	08/25/2013	MBS Paydown 0.4544509.....		149,378	149,378	150,381	149,970		(1,012)		(1,012)		149,378			0	5,477	11/25/2033	1FM.....	
05948X	WD	9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	09/25/2013	MBS Paydown 0.442719489.....		105,583	105,583	106,292	106,002		(685)		(685)		105,583			0	4,355	11/25/2033	1FM.....	
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	08/25/2013	MBS Paydown 0.189676021.....		14,677	14,677	12,897	12,897		1		1		14,677			0	8	10/25/2035	1FM.....	
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	08/31/2013	Book Value Adjustment.....					5,013,231				0		4,311		(4,311)	(4,311)			10/25/2035	1FM.....
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	09/25/2013	MBS Paydown 0.17374062.....		478,062	478,062	420,097	420,097		(625)		(625)		478,062			0	2,495	10/25/2035	1FM.....	
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	09/30/2013	Book Value Adjustment.....					5,013,231				0		(4,629)		4,629	4,629			10/25/2035	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	07/25/2013	MBS Paydown 0.0381935.....		6,138	6,138	5,424	5,824		(26)		(26)		6,138			0	111	11/25/2035	3FM.....	
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	07/25/2013	Pass-Through Loss.....			7	6					0		7		(7)	(7)	0		11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	07/31/2013	Book Value Adjustment.....					199,491				0		(7)		7	7			11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	08/25/2013	MBS Paydown 0.03746438.....		3,894	3,894	3,442	3,697		(16)		(16)		3,894			0	81	11/25/2035	3FM.....	
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	08/25/2013	Pass-Through Loss.....			6	6					0		6		(6)	(6)	0		11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	08/31/2013	Book Value Adjustment.....					199,491				0		(6)		6	6			11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	09/25/2013	MBS Paydown 0.03701824.....		1,760	1,760	1,555	2,262		(10)		(10)		1,760			0	41	11/25/2035	3FM.....	
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	09/25/2013	Pass-Through Loss.....			627	554					0		627		(627)	(627)	15		11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	09/30/2013	Book Value Adjustment.....					199,491				0		(627)		627	627			11/25/2035	3FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	07/20/2013	MBS Paydown 0.24689839.....		59,758	59,758	49,599	45,211		6,278		6,278		59,758			0	1,107	11/20/2046	1FM.....	
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	07/20/2013	Pass-Through Loss.....			537	446					0					0	10	11/20/2046	1FM.....	
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	08/20/2013	MBS Paydown 0.23638006.....		178,241	178,241	147,940	140,564		35,378		35,378		178,241			0	3,778	11/20/2046	1FM.....	
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	08/20/2013	Pass-Through Loss.....			9,222	7,655					0					0	195	11/20/2046	1FM.....	
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	09/20/2013	MBS Paydown 0.23138731.....		70,080	70,080	58,166	66,722		9,371		9,371		70,080			0	1,670	11/20/2046	1FM.....	
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	09/20/2013	Pass-Through Loss.....			18,904	15,690					0		4,566		(4,566)	(4,566)	450		11/20/2046	1FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	09/30/2013	Book Value Adjustment.....					3,344,693				0		(4,512)		4,512	4,512			11/20/2046	1FM.....
05951F	AB	0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	07/25/2013	MBS Paydown 0.14126354.....		3,661	3,661	3,478	3,995		(26)		(26)		3,661			0	125	01/25/2037	2FM.....	
05951F	AB	0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	07/25/2013	Pass-Through Loss.....			1,764	1,675					0					0	60	01/25/2037	2FM.....	

QE05.11

SCHEDULE D - PART 4

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

QE05.12

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....				08/25/2013	MBS Paydown 0.13914431.....		2,539	2,539	2,412	3,121		(20)		(20)		2,539			0	99	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....				08/25/2013	Pass-Through Loss.....			1,699	1,614					0					0	66	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....				09/25/2013	MBS Paydown 0.1377843.....		1,388	1,388	1,319	2,003		(13)		(13)		1,388			0	61	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....				09/25/2013	Pass-Through Loss.....			1,332	1,266					0					0	58	01/25/2037	2FM.....
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		(21)		(21)		1,039			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.....			641	609					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		(14)		(14)		947			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.....			192	182					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		(14)		(14)		1,090			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.....			7	6					0					0		10/25/2036	3FM.....
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....				05/26/2013	Pass-Through Loss.....			(58)	(42)					0		(58)		58	58		03/26/2037	1FM.....
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....				05/31/2013	Book Value Adjustment.....									0		58		(58)	(58)		03/26/2037	1FM.....
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....				08/26/2013	Pass-Through Loss.....			46,417	33,478			433		433		46,417		(46,417)	(46,417)	1,702	03/26/2037	1FM.....
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....				08/31/2013	Book Value Adjustment.....					7,142,487				0		(46,417)		46,417	46,417		03/26/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....				07/25/2013	MBS Paydown 0.16355694.....		18,008	18,008	15,757	13,634		149		149		18,008			0	606	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....				07/25/2013	Pass-Through Loss.....			355	311					0					0	12	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....				08/25/2013	MBS Paydown 0.16085674.....		6,625	6,625	5,797	16,038		175		175		6,625			0	255	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....				08/25/2013	Pass-Through Loss.....			14,977	13,104					0					0	576	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....				09/25/2013	MBS Paydown 0.15912367.....		10,043	10,043	8,787	10,294		112		112		10,043			0	435	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....				09/25/2013	Pass-Through Loss.....			3,822	3,344					0					0	165	05/25/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....				07/20/2013	MBS Paydown 0.44115503.....		68,564	68,564	59,651	49,810		15,466		15,466		68,564			0	2,153	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....				07/20/2013	Pass-Through Loss.....			3	2					0					0	0	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....				08/20/2013	MBS Paydown 0.4182553.....		54,958	54,958	47,814	39,925		12,148		12,148		54,958			0	1,968	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....				08/20/2013	Pass-Through Loss.....			1	1					0					0	0	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....				09/20/2013	MBS Paydown 0.38017216.....		70,833	70,833	61,625	66,396		17,262		17,262		70,833			0	2,846	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....				09/20/2013	Pass-Through Loss.....			20,567	17,893					0					0	826	09/20/2037	1FM.....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....				07/26/2013	MBS Paydown 0.183719767.....		152,185	152,185	152,185	151,957		44		44		152,185			0	5,326	09/26/2037	1FM.....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....				08/26/2013	MBS Paydown 0.173204969.....		139,952	139,952	139,952	139,742		48		48		139,952			0	5,598	09/26/2037	1FM.....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....				09/26/2013	MBS Paydown 0.157260345.....		212,223	212,223	212,223	211,905		85		85		212,223			0	9,550	09/26/2037	1FM.....
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....				07/26/2013	MBS Paydown 0.341826915.....		10,139	10,139	9,227	9,662		221		221		10,139			0	142	01/26/2037	1FM.....
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....				08/26/2013	MBS Paydown 0.329813385.....		10,872	10,872	9,894	10,361		288		288		10,872			0	173	01/26/2037	1FM.....
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....				09/26/2013	MBS Paydown 0.316575167.....		11,981	11,981	10,902	11,417		378		378		11,981			0	213	01/26/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....				07/26/2013	MBS Paydown 0.690402787.....		733,615	733,615	696,934	706,792		22,249		22,249		733,615			0	25,668	08/26/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....				08/26/2013	MBS Paydown 0.660380234.....		813,101	813,101	772,446	783,371		25,525		25,525		813,101			0	32,514	08/26/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....				09/26/2013	MBS Paydown 0.639281479.....		571,418	571,418	542,847	550,525		17,197		17,197		571,418			0	25,703	08/26/2037	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	07/26/2013	MBS Paydown 0.564567686.....		07/26/2013	MBS Paydown 0.564567686.....		1,418,134	1,418,134	1,391,544	1,402,960		10,012		10,012		1,418,134			0	49,626	10/26/2036	1FM.....
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	08/26/2013	MBS Paydown 0.518225239.....		08/26/2013	MBS Paydown 0.518225239.....		1,641,681	1,641,681	1,610,900	1,624,115		12,831		12,831		1,641,681			0	65,648	10/26/2036	1FM.....
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	09/26/2013	MBS Paydown 0.489274067.....		09/26/2013	MBS Paydown 0.489274067.....		1,025,595	1,025,595	1,006,365	1,014,621		7,849		7,849		1,025,595			0	46,125	10/26/2036	1FM.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	07/15/2013	MBS Paydown 0.890326338.....		07/15/2013	MBS Paydown 0.890326338.....		118,753	118,753	108,415	113,753		2,012		2,012		118,753			0	1,749	11/15/2015	1FM.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	08/15/2013	MBS Paydown 0.886914105.....		08/15/2013	MBS Paydown 0.886914105.....		119,428	119,428	109,032	114,400		2,333		2,333		119,428			0	2,015	11/15/2015	1FM.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	09/15/2013	MBS Paydown 0.883529077.....		09/15/2013	MBS Paydown 0.883529077.....		118,476	118,476	108,162	113,488		2,624		2,624		118,476			0	2,252	11/15/2015	1FM.....
05956T AC 3	BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036....	09/26/2013	MBS Paydown 0.95385922.....		09/26/2013	MBS Paydown 0.95385922.....		234,441	234,441	224,478	229,059		2,390		2,390		234,441			0	9,228	08/26/2036	1FM.....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	07/26/2013	MBS Paydown 0.682156342.....		07/26/2013	MBS Paydown 0.682156342.....		722,066	722,066	724,774	720,413		(2,636)		(2,636)		722,066			0	25,266	08/26/2037	1FM.....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	08/26/2013	MBS Paydown 0.643733808.....		08/26/2013	MBS Paydown 0.643733808.....		768,451	768,451	771,332	766,692		(2,751)		(2,751)		768,451			0	30,731	08/26/2037	1FM.....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	09/26/2013	MBS Paydown 0.611368766.....		09/26/2013	MBS Paydown 0.611368766.....		647,301	647,301	649,728	645,819		(2,123)		(2,123)		647,301			0	29,120	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	07/26/2013	Pass-Through Loss.....		07/26/2013	Pass-Through Loss.....			22,149	12,727			(192)		(192)		22,149		(22,149)	(22,149)	775	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	07/31/2013	Book Value Adjustment.....		07/31/2013	Book Value Adjustment.....					7,889,958				0		22,149		22,149	22,149	22,149	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	08/26/2013	Pass-Through Loss.....		08/26/2013	Pass-Through Loss.....			37,301	21,434			(323)		(323)		37,301		(37,301)	(37,301)	1,492	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	08/31/2013	Book Value Adjustment.....		08/31/2013	Book Value Adjustment.....					7,889,958				0		(37,301)		37,301	37,301		08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	09/26/2013	Pass-Through Loss.....		09/26/2013	Pass-Through Loss.....			19,686	11,312			(171)		(171)		19,686		(19,686)	(19,686)	886	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	09/30/2013	Book Value Adjustment.....		09/30/2013	Book Value Adjustment.....					7,889,958				0		(19,686)		19,686	19,686		08/26/2037	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	11/26/2012	Pass-Through Loss.....		11/26/2012	Pass-Through Loss.....			(10,874)	10,874	7,884				0				(10,874)	(10,874)		08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	07/26/2013	Pass-Through Loss.....		07/26/2013	Pass-Through Loss.....			17,905	12,981			(68)		(68)		17,905		(17,905)	(17,905)	653	08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	07/31/2013	Book Value Adjustment.....		07/31/2013	Book Value Adjustment.....					4,343,258				0		(28,779)		28,779	28,779		08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	08/26/2013	Pass-Through Loss.....		08/26/2013	Pass-Through Loss.....			10,282	7,454			(39)		(39)		10,282		(10,282)	(10,282)	428	08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	08/31/2013	Book Value Adjustment.....		08/31/2013	Book Value Adjustment.....					4,343,258				0		(10,282)		10,282	10,282		08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	09/26/2013	Pass-Through Loss.....		09/26/2013	Pass-Through Loss.....			8,779	6,365			(33)		(33)		8,779		(8,779)	(8,779)	412	08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	09/30/2013	Book Value Adjustment.....		09/30/2013	Book Value Adjustment.....					4,343,258				0		(8,779)		8,779	8,779		08/26/2036	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	07/28/2013	MBS Paydown 0.345371104.....		07/28/2013	MBS Paydown 0.345371104.....			12,093	12,093	12,092		32		32		12,093			0	379	02/28/2041	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	07/28/2013	MBS Paydown 0.345371104.....		07/28/2013	MBS Paydown 0.345371104.....			8,062	8,062	8,044		22		22		8,062			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.....		08/28/2013	MBS Paydown 0.3379058.....			22,396	22,396	22,348		10		10		22,396			0	798	02/28/2041	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	08/28/2013	MBS Paydown 0.3379058.....		08/28/2013	MBS Paydown 0.3379058.....			14,931	14,930	14,899		7		7		14,931			0	532	02/28/2041	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	09/28/2013	MBS Paydown 0.33137967.....		09/28/2013	MBS Paydown 0.33137967.....			19,578	19,578	19,536		16		16		19,578			0	781	02/28/2041	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	09/28/2013	MBS Paydown 0.33137967.....		09/28/2013	MBS Paydown 0.33137967.....			13,052	13,052	13,024		10		10		13,052			0	521	02/28/2041	1FM.....
07356H AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....	07/20/2013	MBS Paydown 0.919284048.....		07/20/2013	MBS Paydown 0.919284048.....			47,527	47,527	47,525		0		0		47,527			0	1,031	09/20/2027	1FE.....
07356H AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....	08/20/2013	MBS Paydown 0.910927032.....		08/20/2013	MBS Paydown 0.910927032.....			81,481	81,481	81,807		(4)		(4)		81,481			0	1,341	09/20/2027	1FE.....
07356H AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....	09/20/2013	MBS Paydown 0.902534896.....		09/20/2013	MBS Paydown 0.902534896.....			81,823	81,823	33,127		(10)		(10)		81,823			0	1,600	09/20/2027	1FE.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....	08/25/2013	MBS Paydown 0.09198584.....		08/25/2013	MBS Paydown 0.09198584.....			182,191	182,191	184,127		(748)		(748)		182,191			0	835	09/25/2033	2FM.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....	09/25/2013	MBS Paydown 0.09049682.....		09/25/2013	MBS Paydown 0.09049682.....			145,924	145,924	147,474		(306)		(306)		145,924			0	1,337	09/25/2033	2FM.....
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37.....	07/25/2013	MBS Paydown 0.122615726.....		07/25/2013	MBS Paydown 0.122615726.....			220,478	208,627	214,198		(195)		(195)		220,478			0	105	05/25/2037	1Z.....
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37.....	07/25/2013	Pass-Through Loss.....		07/25/2013	Pass-Through Loss.....				5,612	5,310				0					0	3	05/25/2037	1Z.....

QE05.13

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.....		07/31/2013	Book Value Adjustment.....					5,740,370				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.....		368,039	368,039	348,257	377,195		1,205		1,205		368,039			0	277	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.....		08/25/2013	Pass-Through Loss.....			30,096	28,478					0					0	23	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.....		08/31/2013	Book Value Adjustment.....					5,740,370				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.....		476,994	476,994	451,356	474,238		8,063		8,063		476,994			0	481	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.....		09/25/2013	Pass-Through Loss.....			23,570	22,304					0					0	24	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.....		09/30/2013	Book Value Adjustment.....					5,740,370				0					0		05/25/2037	1Z
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		07/25/2013	MBS Paydown 0.47740409.....		4,670	4,670	2,779	3,380		1,799		1,799		4,670			0	71	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		07/25/2013	Pass-Through Loss.....			3,600	2,142					0		3,600		(3,600)	(3,600)	55	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		07/31/2013	Book Value Adjustment.....					150,689				0		(3,617)		3,617	3,617		04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		08/25/2013	MBS Paydown 0.46548741.....		6,360	6,360	3,784	3,677		2,899		2,899		6,360			0	110	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		08/25/2013	Pass-Through Loss.....			2,637	1,569					0		2,637		(2,637)	(2,637)	46	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		08/31/2013	Book Value Adjustment.....					150,689				0		(2,031)		2,031	2,031		04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		09/25/2013	MBS Paydown 0.462353146.....		1,811	1,811	1,078	967		54		54		1,811			0	36	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		09/25/2013	Pass-Through Loss.....			555	330					0		555		(555)	(555)	11	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	.....		09/30/2013	Book Value Adjustment.....					150,689				0		(1,163)		1,163	1,163		04/25/2037	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36	.....		06/25/2013	MBS Paydown 0.008592873.....		4,373	4,373	3,804	3,056		265		265		4,373			0	59	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36	.....		07/25/2013	MBS Paydown 0.003634686.....		4,958	4,958	4,314	3,447		472		472		4,958			0	78	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36	.....		08/25/2013	MBS Paydown 0.001268913.....		2,366	2,388	2,078	1,645		225		225		1,015		1,350	1,350	42	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36	.....		09/30/2013	Book Value Adjustment.....					5,974				0		1,350		(1,350)	(1,350)	104	08/25/2036	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	.....		07/25/2013	MBS Paydown 0.19541244.....		76,211	76,211	56,370	57,224		10,326		10,326		76,211			0	266	10/25/2034	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	.....		08/25/2013	MBS Paydown 0.19410431.....		19,622	19,622	14,513	14,733		560		560		19,622			0	78	10/25/2034	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	.....		09/25/2013	MBS Paydown 0.19174869.....		35,334	35,334	26,135	26,531		1,090		1,090		35,334			0	157	10/25/2034	1FM
07388L AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041.....	.....		07/11/2013	MBS Paydown 0.338045483.....		98,657	98,657	81,392	97,276		2,433		2,433		98,657			0	3,423	09/11/2041	1FM
07388L AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041.....	.....		09/11/2013	MBS Paydown 0.0.....		507,068	507,068	418,331	499,969		20,987		20,987		507,068			0	22,256	09/11/2041	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....		07/11/2013	MBS Paydown 0.09539016.....		442,143	442,143	434,379	441,592		1,624		1,624		442,143			0	50,460	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....		09/11/2013	MBS Paydown 0.079122987.....		130,137	130,137	127,852	129,975		601		601		130,137			0	16,003	02/11/2044	1FM
07388Y AH 5	BSCMS 2007-PW16 AJ MEZ CSTR 06/11/2040.....	.....		08/28/2013	BARCLAYS CAPITAL.....		3,690,000	4,000,000	3,615,000	3,626,563		17,572		17,572		3,632,572		57,428	57,428	118,091	06/11/2040	1Z
086516 AJ 0	BEST BUY CO 6.75 07/15/2013.....	.....		07/15/2013	Maturity 100.0.....		9,000,000	9,000,000	9,016,630	9,000,186		(2,517)		(2,517)		9,000,000			0	652,500	07/15/2013	3FE
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018 FB.....	R.....		07/07/2013	MBS Paydown 0.747574644.....		116,579	116,579	108,783	112,194		273		273		116,579			0	504	01/07/2018	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	.....		07/15/2013	MBS Paydown 0.263506755.....		3,272	3,272	3,136	3,120				0		3,272			0	114	01/15/2018	5AM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	.....		08/15/2013	MBS Paydown 0.260759783.....		2,747	2,747	2,633	2,620				0		2,747			0	110	01/15/2018	5AM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	.....		09/15/2013	MBS Paydown 0.257445332.....		3,314	3,314	3,176	3,161				0		3,314			0	149	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....		07/15/2013	MBS Paydown 0.537069707.....		6,026	6,026	6,026	173				0		6,026			0	262	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....		08/15/2013	MBS Paydown 0.535511808.....		7,790	7,790	7,790	224				0		7,790			0	386	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....			09/15/2013	MBS Paydown 0.534083307.....		7,143	7,143	7,143	205				0		7,143			0	399	12/15/2029	6FE

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

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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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....			.....	08/07/2013	Paydown 100.0.....	.....	1,441,441	1,441,441	1,286,268	1,367,767	.....	119,131	.....	119,131	.....	1,441,441	.....	.....	0	29,986	12/17/2015	3FE.....
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....			.....	08/14/2013	Paydown 100.0.....	.....	3,243,243	3,243,243	2,909,620	3,084,842	.....	261,303	.....	261,303	.....	3,243,243	.....	.....	0	76,646	12/17/2015	3FE.....
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....			.....	07/02/2013	Sinking Fund Redemption 100.0.....	.....	2,277	2,277	2,088	1,601	.....	(410)	.....	(410)	.....	2,277	.....	.....	0	142	07/02/2018	1FE.....
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....			.....	07/02/2013	Sinking Fund Redemption 100.0.....	.....	5,756	5,756	6,375	5,117	.....	(701)	.....	(701)	.....	5,756	.....	.....	0	412	01/02/2020	1FE.....
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022.....			.....	07/15/2013	Sinking Fund Redemption 100.0.....	.....	11,515	11,515	13,564	12,473	.....	(119)	.....	(119)	.....	11,515	.....	.....	0	775	07/15/2022	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	.....	1	.....	1	.....	29,816	.....	.....	0	1,772	01/15/2022	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....			.....	07/15/2013	MBS Paydown 0.980055939.....	.....	8,354	8,354	8,351	8,351	.....	0	.....	0	.....	8,354	.....	.....	0	271	11/15/2039	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....			.....	08/15/2013	MBS Paydown 0.979000559.....	.....	8,443	8,443	8,440	8,441	.....	0	.....	0	.....	8,443	.....	.....	0	313	11/15/2039	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....			.....	09/15/2013	MBS Paydown 0.97794518.....	.....	8,443	8,443	8,440	8,441	.....	0	.....	0	.....	8,443	.....	.....	0	354	11/15/2039	1FE.....
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....			.....	07/15/2013	MBS Paydown 0.985897872.....	.....	4,817	4,817	4,816	4,816	.....	0	.....	0	.....	4,817	.....	.....	0	131	07/15/2042	1FE.....
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....			.....	08/15/2013	MBS Paydown 0.984689362.....	.....	4,834	4,834	.....	4,833	.....	0	.....	0	.....	4,834	.....	.....	0	150	07/15/2042	1FE.....
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....			.....	09/15/2013	MBS Paydown 0.983476596.....	.....	4,851	4,851	4,850	4,850	.....	0	.....	0	.....	4,851	.....	.....	0	170	07/15/2042	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....			R.....	07/25/2013	MBS Paydown 0.925.....	.....	33,333	33,333	33,326	33,327	.....	1	.....	1	.....	33,333	.....	.....	0	675	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.....	.....	33,333	33,333	33,326	33,327	.....	1	.....	1	.....	33,333	.....	.....	0	768	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.....	.....	33,333	33,333	33,326	33,327	.....	1	.....	1	.....	33,333	.....	.....	0	864	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.....	.....	50,000	50,000	49,997	49,997	.....	0	.....	0	.....	50,000	.....	.....	0	549	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.....	.....	72,500	72,500	72,363	72,363	.....	6	.....	6	.....	72,500	.....	.....	0	751	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.....	.....	72,500	72,500	72,363	72,363	.....	11	.....	11	.....	72,500	.....	.....	0	954	03/27/2028	1FE.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....			.....	07/25/2013	MBS Paydown 0.81196889.....	.....	9,682	9,682	8,520	8,807	.....	181	.....	181	.....	9,682	.....	.....	0	186	08/25/2030	1FM.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....			.....	08/25/2013	MBS Paydown 0.799534402.....	.....	10,196	10,196	8,973	9,275	.....	221	.....	221	.....	10,196	.....	.....	0	225	08/25/2030	1FM.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....			.....	09/25/2013	MBS Paydown 0.795079465.....	.....	3,653	3,653	3,215	3,323	.....	91	.....	91	.....	3,653	.....	.....	0	91	08/25/2030	1FM.....
12513E AE 4	CD 2005-CD1 A3 SEQ SSNR CSTR 07/15/2044.....			.....	07/15/2013	MBS Paydown 0.903442428.....	.....	120,237	120,237	124,314	121,906	.....	(2,382)	.....	(2,382)	.....	120,237	.....	.....	0	3,695	07/15/2044	1FM.....
12513E AE 4	CD 2005-CD1 A3 SEQ SSNR CSTR 07/15/2044.....			.....	08/15/2013	MBS Paydown 0.853529171.....	.....	62,154	62,154	64,261	63,017	.....	(1,220)	.....	(1,220)	.....	62,154	.....	.....	0	2,189	07/15/2044	1FM.....
12513E AE 4	CD 2005-CD1 A3 SEQ SSNR CSTR 07/15/2044.....			.....	09/15/2013	MBS Paydown 0.848896468.....	.....	5,769	5,769	5,964	5,849	.....	(113)	.....	(113)	.....	5,769	.....	.....	0	229	07/15/2044	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			.....	07/20/2013	Pass-Through Loss.....	.....	.....	8,352	8,185	.....	.....	39	.....	39	.....	.....	.....	.....	0	146	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			.....	08/20/2013	MBS Paydown 0.341040027.....	.....	256	256	251	4,901	.....	38	.....	38	.....	256	.....	.....	0	5	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			.....	08/20/2013	Pass-Through Loss.....	.....	.....	7,732	7,577	.....	.....	.....	.....	0	.....	.....	.....	.....	0	156	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			.....	09/20/2013	MBS Paydown 0.339569137.....	.....	10,296	10,296	10,090	6,318	.....	48	.....	48	.....	10,296	.....	.....	0	232	06/20/2036	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	07/25/2013	MBS Paydown 0.753004296.....	.....	206,659	206,659	181,343	217,434	.....	1,121	.....	1,121	.....	206,659	.....	.....	0	7,298	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	07/25/2013	Pass-Through Loss.....	.....	.....	38,731	33,987	.....	.....	.....	.....	0	.....	38,731	.....	(38,731)	(38,731)	1,368	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	9,408,360	.....	.....	.....	.....	0	.....	(38,731)	.....	38,731	38,731	.....	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	08/25/2013	MBS Paydown 0.733700246.....	.....	238,704	238,704	209,463	235,619	.....	4,870	.....	4,870	.....	238,704	.....	.....	0	9,642	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	08/25/2013	Pass-Through Loss.....	.....	27,209	27,209	23,876	.....	.....	.....	.....	0	.....	27,209	.....	(27,209)	(27,209)	1,099	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	9,408,360	.....	.....	.....	.....	0	.....	(15,557)	.....	15,557	15,557	.....	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			.....	09/25/2013	MBS Paydown 0.717287909.....	.....	214,388	214,388	188,126	200,324	.....	3,132	.....	3,132	.....	214,388	.....	.....	0	9,744	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....				09/25/2013	Pass-Through Loss.....			11,692	10,260					0		11,692		(11,692)	(11,692)	531	01/25/2037	1FM.....

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

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37			09/30/2013	Book Value Adjustment					9,408,360				.0		(23,647)		23,647	23,647		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			07/25/2013	MBS Paydown 0.471728993		37,337	37,337	24,269	34,402		10,856		10,856		37,337			0	1,209	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			07/25/2013	Pass-Through Loss			13,857	9,007					.0		13,857		(13,857)	(13,857)	.449	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			07/31/2013	Book Value Adjustment					1,619,380				.0		(14,113)		14,113	14,113		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			08/25/2013	MBS Paydown 0.45672718		53,782	53,782	34,958	50,405		15,895		15,895		53,782			0	1,989	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			08/25/2013	Pass-Through Loss			21,227	13,798					.0		21,227		(21,227)	(21,227)	.785	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			08/31/2013	Book Value Adjustment					1,619,380				.0		(18,589)		18,589	18,589		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			09/25/2013	MBS Paydown 0.449332504		36,973	36,973	24,033	24,846		10,496		10,496		36,973			0	1,537	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			09/30/2013	Book Value Adjustment					1,619,380				.0		(2,453)		2,453	2,453		09/25/2037	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020			07/15/2013	MBS Paydown 0.365430895		100,928	100,928	100,991	77,945				.0		100,928			0	5,328	08/15/2020	1AM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020			08/15/2013	MBS Paydown 0.358414882		73,949	73,949	73,995	57,109				.0		73,949			0	4,462	08/15/2020	1AM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020			09/15/2013	MBS Paydown 0.345866554		132,259	132,259	132,342	102,142				.0		132,259			0	8,977	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030			07/25/2013	MBS Paydown 0.317974083		36,998	36,998	37,876	37,494		(150)		(150)		36,998			0	1,338	02/25/2030	2FM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030			08/25/2013	MBS Paydown 0.314800122		16,990	16,990	17,394	17,218		(80)		(80)		16,990			0	.702	02/25/2030	2FM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030			09/25/2013	MBS Paydown 0.307132273		41,046	41,046	42,021	41,596		(214)		(214)		41,046			0	1,909	02/25/2030	2FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037			07/25/2013	MBS Paydown 0.725977446		392,174	392,174	387,394	387,913		2,896		2,896		392,174			0	2,858	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037			08/25/2013	MBS Paydown 0.685888723		332,736	332,736	328,681	329,121		2,365		2,365		332,736			0	2,851	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037			09/25/2013	MBS Paydown 0.632011088		447,184	447,184	441,734	442,325		4,331		4,331		447,184			0	4,951	10/25/2037	1FM
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026			07/18/2013	MBS Paydown 0.826736444		82,611	82,611	82,580	82,866		(4)		(4)		82,611			0	2,403	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026			08/18/2013	MBS Paydown 0.818188716		85,477	85,477	85,445	85,741		(16)		(16)		85,477			0	2,862	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026			09/18/2013	MBS Paydown 0.809605036		85,837	85,837	85,804	86,102		(26)		(26)		85,837			0	3,227	10/18/2026	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027			07/18/2013	MBS Paydown 0.877234164		36,036	36,036	36,032	36,032		.0		.0		36,036			0	.885	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027			08/18/2013	MBS Paydown 0.867849422		37,539	37,539	37,534	37,535		.1		.1		37,539			0	1,054	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027			09/18/2013	MBS Paydown 0.858418429		37,724	37,724	37,719	37,720		.1		.1		37,724			0	1,191	06/18/2027	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028			07/18/2013	MBS Paydown 0.966666667		41,667	41,667	41,661	41,661		.0		.0		41,667			0	.409	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028			08/18/2013	MBS Paydown 0.958333333		41,667	41,667	41,661	41,661		.1		.1		41,667			0	.508	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028			09/18/2013	MBS Paydown 0.95		41,667	41,667	41,661	41,661		.1		.1		41,667			0	.606	03/18/2028	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			07/25/2013	MBS Paydown 0.364657797		3,352	3,352	2,248	3,490		.15		.15		3,352			0	.112	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			07/25/2013	Pass-Through Loss			1,823	1,222					.0		1,823		(1,823)	(1,823)	.61	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			07/31/2013	Book Value Adjustment					249,343				.0		(1,823)		1,823	1,823		02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			08/25/2013	MBS Paydown 0.359465734		3,804	3,804	2,550	3,501		.15		.15		3,804			0	.146	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			08/25/2013	Pass-Through Loss			1,388	.931					.0		1,388		(1,388)	(1,388)	.53	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			08/31/2013	Book Value Adjustment					249,343				.0		(1,388)		1,388	1,388		02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			09/25/2013	MBS Paydown 0.35212504		5,372	5,372	3,601	4,949		.21		.21		5,372			0	.232	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			09/25/2013	Pass-Through Loss			1,969	1,320					.0		1,969		(1,969)	(1,969)	.85	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			09/30/2013	Book Value Adjustment					249,343				.0		(1,969)		1,969	1,969		02/25/2037	1FM

SCHEDULE D - PART 4

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

QE05.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.....	07/25/2013	MBS Paydown 0.58524047	.....	.....	21,963	21,963	17,062	25,136	.....	.....(196)	.....	.....(196)	.....	21,963	.....	.....	.....0	737	04/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.....	07/25/2013	Pass-Through Loss	.....	.....	.....	10,599	8,234	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	356	04/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.....	08/25/2013	MBS Paydown 0.579723616	.....	.....	20,722	20,722	16,098	21,294	.....	.....(225)	.....	.....(225)	.....	20,722	.....	.....	.....0	794	04/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.....	08/25/2013	Pass-Through Loss	.....	.....	.....	6,862	5,331	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	263	04/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.....	09/25/2013	MBS Paydown 0.573739906	.....	.....	22,706	22,706	17,639	23,096	.....	.....(68)	.....	.....(68)	.....	22,706	.....	.....	.....0	979	04/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	.....	09/25/2013	Pass-Through Loss	.....	.....	.....	7,213	5,625	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	311	04/25/2037	1FM.....
12572Q AA 3	CME GROUP INC 5.40 08/01/2013	.....	08/01/2013	Maturity 100.0	.....	.....	2,000,000	2,000,000	1,999,780	1,999,995	.....	.....34	.....	.....34	.....	2,000,000	.....	.....	.....0	108,000	08/01/2013	1FE.....
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36	.....	08/26/2013	MBS Paydown 0.955241673	.....	.....	626,617	626,617	626,617	625,176	.....	.....(243)	.....	.....(243)	.....	626,617	.....	.....	.....0	23,967	01/26/2036	1FM.....
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36	.....	09/26/2013	MBS Paydown 0.879110034	.....	.....	1,065,843	1,065,843	1,065,843	1,063,393	.....	.....(351)	.....	.....(351)	.....	1,065,843	.....	.....	.....0	45,872	01/26/2036	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35	.....	07/26/2013	MBS Paydown 0.833014469	.....	.....	680,249	680,249	680,249	678,466	.....	.....87	.....	.....87	.....	680,249	.....	.....	.....0	21,915	10/26/2035	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35	.....	08/26/2013	MBS Paydown 0.799396884	.....	.....	666,021	666,021	666,021	664,275	.....	.....136	.....	.....136	.....	666,021	.....	.....	.....0	24,547	10/26/2035	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35	.....	09/26/2013	MBS Paydown 0.767176668	.....	.....	638,337	638,337	638,337	636,663	.....	.....182	.....	.....182	.....	638,337	.....	.....	.....0	26,471	10/26/2035	1FM.....
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35	.....	07/26/2013	MBS Paydown 0.722311455	.....	.....	170,823	170,823	171,044	163,970	.....	.....4,806	.....	.....4,806	.....	170,823	.....	.....	.....0	5,417	11/26/2035	1FM.....
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35	.....	08/26/2013	MBS Paydown 0.661689294	.....	.....	322,408	322,408	322,825	309,474	.....	.....11,286	.....	.....11,286	.....	322,408	.....	.....	.....0	11,707	11/26/2035	1FM.....
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35	.....	09/26/2013	MBS Paydown 0.643321498	.....	.....	97,686	97,686	97,812	93,767	.....	.....2,250	.....	.....2,250	.....	97,686	.....	.....	.....0	3,995	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	63	18	.....	.....	.....(1)	.....	.....(1)	.....	62	.....	.....(62)	(62)	3	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	6,716	.....	.....	.....	.....0	.....	(556)	.....	.....556	556	.....	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	14,129	3,936	.....	.....	.....(200)	.....	.....(200)	.....	6,219	.....	.....(6,219)	(6,219)	582	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....	6,716	.....	.....	.....	.....0	.....	(5,725)	.....	.....5,725	5,725	.....	11/26/2035	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35	.....	08/26/2013	MBS Paydown 0.987145491	.....	.....	125,424	125,424	125,878	125,490	.....	.....(470)	.....	.....(470)	.....	125,424	.....	.....	.....0	4,614	09/26/2035	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35	.....	09/26/2013	MBS Paydown 0.965364303	.....	.....	212,524	212,524	213,293	212,636	.....	.....(811)	.....	.....(811)	.....	212,524	.....	.....	.....0	8,796	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	42,863	39,561	.....	.....	.....(707)	.....	.....(707)	.....	.....	.....	.....	.....0	1,572	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	10,802	9,969	.....	.....	.....(202)	.....	.....(202)	.....	.....	.....	.....	.....0	446	09/26/2035	1FM.....
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35	.....	07/26/2013	MBS Paydown 0.968731173	.....	.....	393,362	393,362	393,362	392,363	.....	.....(134)	.....	.....(134)	.....	393,362	.....	.....	.....0	12,620	10/26/2035	1FM.....
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35	.....	08/26/2013	MBS Paydown 0.934119632	.....	.....	435,413	435,413	435,413	434,308	.....	.....(126)	.....	.....(126)	.....	435,413	.....	.....	.....0	15,965	10/26/2035	1FM.....
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35	.....	09/26/2013	MBS Paydown 0.89969195	.....	.....	433,100	433,100	433,100	432,001	.....	.....(97)	.....	.....(97)	.....	433,100	.....	.....	.....0	17,865	10/26/2035	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	.....	07/26/2013	MBS Paydown 0.046429452	.....	.....	9,691	9,691	9,691	9,691	.....	.....15	.....	.....15	.....	9,691	.....	.....	.....0	180	04/26/2036	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	.....	08/26/2013	MBS Paydown 0.042201614	.....	.....	7,417	7,417	7,417	7,417	.....	.....12	.....	.....12	.....	7,417	.....	.....	.....0	155	04/26/2036	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	.....	09/26/2013	MBS Paydown 0.033435217	.....	.....	15,379	15,379	15,379	15,379	.....	.....24	.....	.....24	.....	15,379	.....	.....	.....0	355	04/26/2036	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	232	231	.....	.....	.....(2)	.....	.....(2)	.....	.....	.....	.....	.....0	4	04/26/2036	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.....	08/26/2013	Pass-Through Loss	.....	.....	2,358	2,358	2,351	.....	.....	.....(17)	.....	.....(17)	.....	.....	.....	.....	.....0	49	04/26/2036	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.....	09/26/2013	Pass-Through Loss	.....	.....	1,134	1,134	1,131	.....	.....	.....(9)	.....	.....(9)	.....	.....	.....	.....	.....0	26	04/26/2036	1FM.....
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35	.....	07/26/2013	MBS Paydown 0.0	.....	.....	375,307	375,307	84,440	263,244	.....	.....182,507	.....	.....182,507	.....	375,307	.....	.....	.....0	6,693	10/26/2035	1FM.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	.....	07/26/2013	MBS Paydown 0.493534315	.....	.....	389,908	389,908	389,908	388,912	.....	.....194	.....	.....194	.....	389,908	.....	.....	.....0	12,500	01/26/2036	1FM.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	.....	08/26/2013	MBS Paydown 0.468081496	.....	.....	380,587	380,587	380,587	379,614	.....	.....228	.....	.....228	.....	380,587	.....	.....	.....0	13,948	01/26/2036	1FM.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	.....	09/26/2013	MBS Paydown 0.443238453	.....	.....	371,469	371,469	371,469	370,519	.....	.....262	.....	.....262	.....	371,469	.....	.....	.....0	15,314	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	2				3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)			
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
CUSIP Identification	Description																										
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....				07/26/2013	MBS Paydown 0.73969715.....		620,480	620,480	619,296	618,348		488		488	620,480			0	18,064	04/26/2035	1FM.....					
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....				08/26/2013	MBS Paydown 0.709269084.....		624,962	624,962	623,769	622,814		598		598	624,962			0	20,798	04/26/2035	1FM.....					
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....				09/26/2013	MBS Paydown 0.679908275.....		603,042	603,042	601,891	600,969		527		527	603,042			0	22,581	04/26/2035	1FM.....					
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				07/26/2013	MBS Paydown 0.505913096.....		184,173	184,173	183,902	183,399		70		70	184,173			0	6,482	07/26/2037	2FM.....					
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				08/26/2013	MBS Paydown 0.500728713.....		56,666	56,666	56,583	56,428		22		22	56,666			0	2,286	07/26/2037	2FM.....					
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				09/26/2013	MBS Paydown 0.475542103.....		275,295	275,295	274,890	274,138		147		147	275,295			0	12,502	07/26/2037	2FM.....					
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				07/26/2013	Pass-Through Loss.....		6,270	4,898				63		63	6,270		(6,270)	(6,270)	221	07/26/2037	1FM.....					
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				07/31/2013	Book Value Adjustment.....					169,737		0		0	(6,270)		6,270	6,270		07/26/2037	1FM.....					
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				08/26/2013	Pass-Through Loss.....		94,182	73,573				949		949	94,182		(94,182)	(94,182)	3,799	07/26/2037	1FM.....					
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				08/31/2013	Book Value Adjustment.....					169,737		0		0	(94,182)		94,182	94,182		07/26/2037	1FM.....					
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				09/26/2013	Pass-Through Loss.....		12,562	9,813				127		127	12,562		(12,562)	(12,562)	570	07/26/2037	1FM.....					
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				09/30/2013	Book Value Adjustment.....					169,737		0		0	(12,562)		12,562	12,562		07/26/2037	1FM.....					
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....				07/26/2013	MBS Paydown 0.751070502.....		364,623	364,623	364,623	363,725		104		104	364,623			0	11,793	11/26/2035	1FM.....					
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....				08/26/2013	MBS Paydown 0.722413162.....		365,381	365,381	365,381	364,481		131		131	365,381			0	13,515	11/26/2035	1FM.....					
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....				09/26/2013	MBS Paydown 0.68858413.....		431,320	431,320	431,320	430,258		188		188	431,320			0	17,939	11/26/2035	1FM.....					
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				07/26/2013	Pass-Through Loss.....		14,017	10,711				(1,122)		(1,122)	0			0	453	11/26/2035	1FM.....					
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				08/26/2013	Pass-Through Loss.....		43,964	33,593				(3,572)		(3,572)	17,854		(17,854)	(17,854)	1,626	11/26/2035	1FM.....					
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				08/31/2013	Book Value Adjustment.....					39,996		0		0	(21,109)		21,109	21,109		11/26/2035	1FM.....					
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				09/26/2013	Pass-Through Loss.....		14,701	11,233				(1,246)		(1,246)	14,701		(14,701)	(14,701)	611	11/26/2035	1FM.....					
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				09/30/2013	Book Value Adjustment.....					39,996		0		0	(11,395)		11,395	11,395	57	11/26/2035	1FM.....					
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....				07/26/2013	MBS Paydown 0.857562076.....		598,171	598,171	598,171	596,995		69		69	598,171			0	19,408	09/26/2035	1FM.....					
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....				08/26/2013	MBS Paydown 0.835708327.....		511,482	511,482	511,482	510,477		79		79	511,482			0	18,988	09/26/2035	1FM.....					
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....				09/26/2013	MBS Paydown 0.814282964.....		501,455	501,455	501,455	500,470		94		94	501,455			0	23,783	09/26/2035	1FM.....					
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....				07/26/2013	MBS Paydown 0.10186531.....		144,673	144,673	144,294	140,210		560		560	144,673			0	5,117	12/26/2036	1FM.....					
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....				08/25/2013	MBS Paydown 0.089955725.....		225,032	225,032	224,442	218,090		(1,005)		(1,005)	225,032			0	8,204	12/26/2036	1FM.....					
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....				09/26/2013	MBS Paydown 0.069275438.....		390,754	390,754	389,731	378,700		9,027		9,027	390,754			0	17,997	12/26/2036	1FM.....					
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				07/26/2013	MBS Paydown 0.418707353.....		5,482	5,482	4,551	5,483		(2)		(2)	5,482			0	137	05/26/2036	1FM.....					
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				08/26/2013	MBS Paydown 0.416977083.....		4,153	4,153	3,447	4,060		92		92	4,153			0	113	05/26/2036	1FM.....					
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				09/26/2013	MBS Paydown 0.412668798.....		10,340	10,340	8,584	5,892		4,448		4,448	10,340			0	315	05/26/2036	1FM.....					
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....				07/26/2013	MBS Paydown 0.943188785.....		351,855	351,855	354,008	352,679		(2,069)		(2,069)	351,855			0	10,771	08/26/2035	1FM.....					
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....				08/26/2013	MBS Paydown 0.919568898.....		175,623	175,623	176,698	176,035		(455)		(455)	175,623			0	6,141	08/26/2035	1FM.....					
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....				09/26/2013	MBS Paydown 0.847146993.....		538,486	538,486	541,782	539,747		(2,632)		(2,632)	538,486			0	21,185	08/26/2035	1FM.....					
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35.....				09/26/2013	MBS Paydown 0.999999994.....		0	0	0	0		0		0	0			0	0	08/26/2035	1FM.....					
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....				07/26/2013	MBS Paydown 0.33037882.....		83,697	83,697	34,836	58,771		29,608		29,608	83,697			0	1,359	01/26/2036	1FM.....					
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....				07/26/2013	Pass-Through Loss.....		145	60				0		0	145		(145)	(145)	2	01/26/2036	1FM.....					

QE05.18

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....			07/31/2013	Book Value Adjustment.....					184,427				0		(1,928)		1,928	1,928	.....	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....			08/26/2013	MBS Paydown 0.225097747.....		57,124	57,124	23,776	40,042		19,332		19,332		57,124			0	1,061	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....			08/31/2013	Book Value Adjustment.....					184,427				0		6,349		(6,349)	(6,349)	.....	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....			09/26/2013	MBS Paydown 0.076676977.....		80,512	80,512	33,510	56,450		31,371		31,371		80,512			0	1,683	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....			09/26/2013	Pass-Through Loss.....			19	8					0		19		(19)	(19)	0	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....			09/30/2013	Book Value Adjustment.....					184,427				0		(4,819)		4,819	4,819	.....	01/26/2036	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....			07/26/2013	MBS Paydown 0.817115846.....		253,325	253,325	253,325	252,923		20		20		253,325			0	8,127	02/26/2035	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....			08/26/2013	MBS Paydown 0.790099842.....		378,224	378,224	378,224	377,625		35		35		378,224			0	13,868	02/26/2035	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....			09/26/2013	MBS Paydown 0.752327304.....		528,816	528,816	528,816	527,977		67		67		528,816			0	21,814	02/26/2035	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....			07/26/2013	MBS Paydown 0.065444994.....		62,384	62,384	62,839	46,965		(1,043)		(1,043)		62,384			0	2,092	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.....		107,263	107,263	108,045	80,752		(2,014)		(2,014)		107,263			0	4,111	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.....		78,725	78,725	79,299	59,267		(1,657)		(1,657)		78,725			0	3,394	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....			07/26/2013	Pass-Through Loss.....			6,386	6,386			(49)		(49)					0	214	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....			09/26/2013	Pass-Through Loss.....			246	246			(3)		(3)					0	11	01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			07/26/2013	MBS Paydown 0.32632245.....		54,784	54,784	55,058	54,356		212		212		54,784			0	1,917	06/26/2037	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			08/26/2013	MBS Paydown 0.317473124.....		47,493	47,493	47,730	47,121		186		186		47,493			0	1,900	06/26/2037	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			09/26/2013	MBS Paydown 0.305483302.....		64,347	64,347	64,668	63,843		279		279		64,347			0	2,895	06/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			07/26/2013	MBS Paydown 0.292665652.....		124,452	124,452	110,771	111,766		12,434		12,434		124,452			0	4,356	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			08/26/2013	MBS Paydown 0.282688495.....		78,826	78,826	70,160	70,791		7,166		7,166		78,826			0	3,153	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			09/26/2013	MBS Paydown 0.280279907.....		19,029	19,029	16,937	17,090		482		482		19,029			0	856	04/26/2037	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			07/26/2013	MBS Paydown 0.225351526.....		4,194	4,194	4,187	4,133		(389)		(389)		4,194			0	141	02/26/2036	2FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			08/26/2013	MBS Paydown 0.219480265.....		112,453	112,453	112,270	110,829		(179)		(179)		112,453			0	4,311	02/26/2036	2FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			09/26/2013	MBS Paydown 0.207798684.....		223,739	223,739	223,375	220,508		(338)		(338)		223,739			0	9,649	02/26/2036	2FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			07/26/2013	Pass-Through Loss.....			4,155	3,369			(79)		(79)		661		(661)	(661)	139	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			07/31/2013	Book Value Adjustment.....					44,781				0		(661)		661	661	.....	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			08/26/2013	Pass-Through Loss.....			16,847	13,661			(370)		(370)		3,964		(3,964)	(3,964)	646	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			08/31/2013	Book Value Adjustment.....					44,781				0		(4,642)		4,642	4,642	.....	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			09/26/2013	Pass-Through Loss.....			4,042	3,277			(100)		(100)		951		(951)	(951)	174	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			09/30/2013	Book Value Adjustment.....					44,781				0		(249)		249	249	.....	02/26/2036	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	36,447	33,178		3,229		3,229		36,447			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	27,067	24,640		453		453		27,067			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	33,984	30,936		1,041		1,041		33,984			0	85	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			07/26/2013	MBS Paydown 0.882543961.....		39,035	39,035	39,035	39,035				0		39,035			0	940	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			08/26/2013	MBS Paydown 0.86873953.....		28,989	28,989	28,989	28,989				0		28,989			0	792	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			09/26/2013	MBS Paydown 0.851407694.....		36,397	36,397	36,397	36,397				0		36,397			0	1,112	03/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....			07/26/2013	MBS Paydown 0.470230017.....		23,600	23,600	18,489	23,600		4,718		4,718		23,600			0	826	09/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.20

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....			....	08/26/2013	MBS Paydown 0.410697547.....		20,618	20,618	16,153	20,618	.....	.....4,122	.....	.....4,122	.....	.....20,618	.....	.....	.....0	825	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....			....	09/26/2013	MBS Paydown 0.378488086.....		11,155	11,155	8,739	11,155	.....	.....2,230	.....	.....2,230	.....	.....11,155	.....	.....	.....0	502	09/26/2037	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....			....	07/26/2013	MBS Paydown 0.378371967.....		229,125	229,125	224,752	223,340	.....	.....508	.....	.....508	.....	.....229,125	.....	.....	.....0	7,498	05/26/2037	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....			....	08/26/2013	MBS Paydown 0.362549734.....		254,849	254,849	249,985	248,415	.....	.....862	.....	.....862	.....	.....254,849	.....	.....	.....0	9,532	05/26/2037	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....			....	09/26/2013	MBS Paydown 0.334515384.....		451,549	451,549	442,931	440,150	.....	.....6,014	.....	.....6,014	.....	.....451,549	.....	.....	.....0	18,997	05/26/2037	1FM.....
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....			....	07/15/2013	MBS Paydown 0.976801064.....		574,174	574,174	588,303	582,641	.....	.....(11,103)	.....	.....(11,103)	.....	.....574,174	.....	.....	.....0	18,030	02/15/2040	1FE.....
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....			....	08/15/2013	MBS Paydown 0.968660321.....		201,483	201,483	206,442	204,455	.....	.....(3,887)	.....	.....(3,887)	.....	.....201,483	.....	.....	.....0	7,231	02/15/2040	1FE.....
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....			....	09/15/2013	MBS Paydown 0.964137795.....		111,933	111,933	114,687	113,583	.....	.....(2,158)	.....	.....(2,158)	.....	.....111,933	.....	.....	.....0	4,519	02/15/2040	1FE.....
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....			....	07/26/2013	MBS Paydown 0.25661042.....		13,054	13,054	13,004	13,009	.....	.....6	.....	.....6	.....	.....13,054	.....	.....	.....0	457	09/26/2037	1FM.....
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....			....	08/26/2013	MBS Paydown 0.246479615.....		12,005	12,005	11,959	11,963	.....	.....8	.....	.....8	.....	.....12,005	.....	.....	.....0	480	09/26/2037	1FM.....
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....			....	09/26/2013	MBS Paydown 0.231117268.....		18,204	18,204	18,134	18,141	.....	.....14	.....	.....14	.....	.....18,204	.....	.....	.....0	819	09/26/2037	1FM.....
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....			....	07/26/2013	MBS Paydown 0.895483179.....		314,423	314,423	303,418	306,867	.....	.....7,034	.....	.....7,034	.....	.....314,423	.....	.....	.....0	9,805	03/26/2036	1FM.....
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....			....	08/26/2013	MBS Paydown 0.865982091.....		180,075	180,075	173,772	175,747	.....	.....3,984	.....	.....3,984	.....	.....180,075	.....	.....	.....0	6,418	03/26/2036	1FM.....
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....			....	09/26/2013	MBS Paydown 0.819225255.....		285,404	285,404	275,415	278,545	.....	.....6,372	.....	.....6,372	.....	.....285,404	.....	.....	.....0	11,442	03/26/2036	1FM.....
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....			....	07/15/2013	MBS Paydown 0.976743922.....		500,006	500,006	504,194	502,472	.....	.....(4,016)	.....	.....(4,016)	.....	.....500,006	.....	.....	.....0	15,701	02/15/2040	1FE.....
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....			....	08/15/2013	MBS Paydown 0.968583128.....		175,457	175,457	176,927	176,322	.....	.....(1,401)	.....	.....(1,401)	.....	.....175,457	.....	.....	.....0	6,297	02/15/2040	1FE.....
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....			....	09/15/2013	MBS Paydown 0.964049462.....		97,474	97,474	98,290	97,955	.....	.....(777)	.....	.....(777)	.....	.....97,474	.....	.....	.....0	3,935	02/15/2040	1FE.....
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....			....	07/27/2013	MBS Paydown 0.983876718.....		120,925	120,925	114,765	114,765	.....	.....9	.....	.....9	.....	.....120,925	.....	.....	.....0	39	12/27/2036	1FE.....
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....			....	08/27/2013	MBS Paydown 0.949717504.....		256,194	256,194	243,144	243,144	.....	.....13,800	.....	.....13,800	.....	.....256,194	.....	.....	.....0	168	12/27/2036	1FE.....
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....			....	09/27/2013	MBS Paydown 0.911568974.....		286,114	286,114	271,540	271,540	.....	.....1,033	.....	.....1,033	.....	.....286,114	.....	.....	.....0	188	12/27/2036	1FE.....
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....			....	07/10/2013	Sinking Fund Redemption 100.0.....		16,959	16,959	17,346	17,173	.....	.....(17)	.....	.....(17)	.....	.....16,959	.....	.....	.....0	614	10/10/2025	2FE.....
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....			....	08/10/2013	Sinking Fund Redemption 100.0.....		17,047	17,047	17,435	17,261	.....	.....(20)	.....	.....(20)	.....	.....17,047	.....	.....	.....0	705	10/10/2025	2FE.....
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....			....	09/10/2013	Sinking Fund Redemption 100.0.....		17,135	17,135	17,525	17,351	.....	.....(23)	.....	.....(23)	.....	.....17,135	.....	.....	.....0	797	10/10/2025	2FE.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....			....	07/10/2013	Sinking Fund Redemption 100.0.....		13,112	13,112	13,112	13,112	.....	.....0	.....	.....0	.....	.....13,112	.....	.....	.....0	405	01/11/2027	2AM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....			....	08/10/2013	Sinking Fund Redemption 100.0.....		13,170	13,170	13,170	13,170	.....	.....0	.....	.....0	.....	.....13,170	.....	.....	.....0	465	01/11/2027	2AM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....			....	09/10/2013	Sinking Fund Redemption 100.0.....		13,228	13,228	13,228	13,229	.....	.....0	.....	.....0	.....	.....13,228	.....	.....	.....0	526	01/11/2027	2AM.....
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....			....	07/10/2013	Sinking Fund Redemption 100.0.....		10,841	10,841	11,104	11,089	.....	.....(9)	.....	.....(9)	.....	.....10,841	.....	.....	.....0	365	01/10/2033	2FE.....
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....			....	08/10/2013	Sinking Fund Redemption 100.0.....		10,893	10,893	11,158	11,142	.....	.....(10)	.....	.....(10)	.....	.....10,893	.....	.....	.....0	419	01/10/2033	2FE.....
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....			....	09/10/2013	Sinking Fund Redemption 100.0.....		10,945	10,945	11,211	11,196	.....	.....(12)	.....	.....(12)	.....	.....10,945	.....	.....	.....0	474	01/10/2033	2FE.....
126650 BY 5	CVS CORP 5.926 01/10/2034.....			....	07/10/2013	Sinking Fund Redemption 100.0.....		26,157	26,157	26,523	26,510	.....	.....(12)	.....	.....(12)	.....	.....26,157	.....	.....	.....0	904	01/10/2034	2AM.....
126650 BY 5	CVS CORP 5.926 01/10/2034.....			....	08/10/2013	Sinking Fund Redemption 100.0.....		26,286	26,286	26,654	26,641	.....	.....(14)	.....	.....(14)	.....	.....26,286	.....	.....	.....0	1,038	01/10/2034	2AM.....
126650 BY 5	CVS CORP 5.926 01/10/2034.....			....	09/10/2013	Sinking Fund Redemption 100.0.....		26,416	26,416	26,785	26,773	.....	.....(17)	.....	.....(17)	.....	.....26,416	.....	.....	.....0	1,174	01/10/2034	2AM.....
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....			....	07/25/2013	MBS Paydown 0.318168539.....		20	20	18	19	.....	.....0	.....	.....0	.....	.....20	.....	.....	.....0	1	02/25/2036	2FM.....
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....			....	08/25/2013	MBS Paydown 0.311770954.....		14,483	14,483	13,125	13,987	.....	.....226	.....	.....226	.....	.....14,483	.....	.....	.....0	445	02/25/2036	2FM.....
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....			....	09/25/2013	MBS Paydown 0.311236917.....		1,209	1,209	1,096	1,168	.....	.....22	.....	.....22	.....	.....1,209	.....	.....	.....0	42	02/25/2036	2FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....			....	07/25/2013	Pass-Through Loss.....		.....	.....5,079	5,079	.....	.....	.....(23)	.....	.....(23)	.....	.....	.....	.....	.....0	151	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

QE05.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	....	08/25/2013	MBS Paydown 0.882353973.....	.....	.....3,258	3,258	3,258	2,436	.....	.....(21)	.....	.....(21)	.....	.....3,258	.....	.....	.....0	111	05/25/2036	1FM.....		
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	....	08/25/2013	Pass-Through Loss.....	.....	.....1,468	1,468	1,468	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	50	05/25/2036	1FM.....		
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	....	09/25/2013	MBS Paydown 0.879407373.....	.....	.....1,182	1,182	1,181	1,519	.....	.....(13)	.....	.....(13)	.....	.....1,182	.....	.....	.....0	45	05/25/2036	1FM.....		
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	....	09/25/2013	Pass-Through Loss.....	.....	.....1,765	1,765	1,765	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	67	05/25/2036	1FM.....		
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	....	07/25/2013	MBS Paydown 0.139899152.....	.....	.....134,827	134,827	112,327	118,133	.....	.....9,352	.....	.....9,352	.....	.....134,827	.....	.....	.....0	427	05/25/2036	1FM.....		
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	....	08/25/2013	MBS Paydown 0.129606242.....	.....	.....171,809	171,809	143,139	150,536	.....	.....16,899	.....	.....16,899	.....	.....171,809	.....	.....	.....0	626	05/25/2036	1FM.....		
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	....	09/25/2013	MBS Paydown 0.124807876.....	.....	.....80,094	80,094	66,729	70,177	.....	.....4,672	.....	.....4,672	.....	.....80,094	.....	.....	.....0	327	05/25/2036	1FM.....		
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	....	07/25/2013	MBS Paydown 0.041813857.....	.....	.....4,498	4,498	3,351	3,527	.....	.....849	.....	.....849	.....	.....4,498	.....	.....	.....0	21	11/25/2033	1FM.....		
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	....	08/25/2013	MBS Paydown 0.041505759.....	.....	.....1,540	1,540	1,148	1,208	.....	.....174	.....	.....174	.....	.....1,540	.....	.....	.....0	8	11/25/2033	1FM.....		
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	....	09/25/2013	MBS Paydown 0.040526165.....	.....	.....4,898	4,898	3,649	3,840	.....	.....953	.....	.....953	.....	.....4,898	.....	.....	.....0	30	11/25/2033	1FM.....		
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	....	07/25/2013	MBS Paydown 0.810675691.....	.....	.....147,156	147,156	128,210	127,055	.....	.....6,854	.....	.....6,854	.....	.....147,156	.....	.....	.....0	4,739	04/25/2035	1FM.....		
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	....	08/25/2013	MBS Paydown 0.803348873.....	.....	.....113,712	113,712	99,072	98,180	.....	.....2,582	.....	.....2,582	.....	.....113,712	.....	.....	.....0	4,186	04/25/2035	1FM.....		
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	....	09/25/2013	MBS Paydown 0.797706948.....	.....	.....87,563	87,563	76,289	75,602	.....	.....740	.....	.....740	.....	.....87,563	.....	.....	.....0	3,626	04/25/2035	1FM.....		
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	....	07/25/2013	MBS Paydown 0.218740962.....	.....	.....120,822	120,822	106,173	105,670	.....	.....5,667	.....	.....5,667	.....	.....120,822	.....	.....	.....0	3,720	04/25/2035	1FM.....		
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	....	08/25/2013	MBS Paydown 0.213912559.....	.....	.....154,509	154,509	135,775	135,131	.....	.....10,195	.....	.....10,195	.....	.....154,509	.....	.....	.....0	5,439	04/25/2035	1FM.....		
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	....	09/25/2013	MBS Paydown 0.209588851.....	.....	.....138,359	138,359	121,583	121,007	.....	.....8,528	.....	.....8,528	.....	.....138,359	.....	.....	.....0	5,481	04/25/2035	1FM.....		
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	....	07/25/2013	MBS Paydown 0.510254672.....	.....	.....174,948	174,948	173,718	174,202	.....	.....241	.....	.....241	.....	.....174,948	.....	.....	.....0	5,613	04/25/2034	1FM.....		
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	....	08/25/2013	MBS Paydown 0.494911019.....	.....	.....186,195	186,195	184,887	185,402	.....	.....276	.....	.....276	.....	.....186,195	.....	.....	.....0	6,827	04/25/2034	1FM.....		
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	....	09/25/2013	MBS Paydown 0.478406212.....	.....	.....200,286	200,286	198,878	199,432	.....	.....321	.....	.....321	.....	.....200,286	.....	.....	.....0	8,262	04/25/2034	1FM.....		
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	....	07/25/2013	MBS Paydown 0.130321119.....	.....	.....47,309	47,309	47,308	47,188	.....	.....74	.....	.....74	.....	.....47,309	.....	.....	.....0	1,569	07/25/2034	1FM.....		
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	....	08/25/2013	MBS Paydown 0.120446199.....	.....	.....43,993	43,993	43,992	43,880	.....	.....77	.....	.....77	.....	.....43,993	.....	.....	.....0	1,668	07/25/2034	1FM.....		
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	....	09/25/2013	MBS Paydown 0.11544279.....	.....	.....22,290	22,290	22,290	22,233	.....	.....44	.....	.....44	.....	.....22,290	.....	.....	.....0	951	07/25/2034	1FM.....		
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	....	07/25/2013	MBS Paydown 0.231434663.....	.....	.....87,918	87,918	79,607	67,429	.....	.....4,188	.....	.....4,188	.....	.....87,918	.....	.....	.....0	2,836	05/25/2035	1FM.....		
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	....	08/25/2013	MBS Paydown 0.226998918.....	.....	.....88,715	88,715	80,329	68,040	.....	.....4,346	.....	.....4,346	.....	.....88,715	.....	.....	.....0	3,272	05/25/2035	1FM.....		
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	....	09/25/2013	MBS Paydown 0.221603957.....	.....	.....107,899	107,899	97,699	82,753	.....	.....7,249	.....	.....7,249	.....	.....107,899	.....	.....	.....0	4,477	05/25/2035	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	07/25/2013	MBS Paydown 0.1740209.....	.....	.....60,397	60,397	41,457	76,717	.....	.....24,279	.....	.....24,279	.....	.....60,397	.....	.....	.....0	195	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	07/25/2013	Pass-Through Loss.....	.....	.....355,524	244,038	.....	.....	.....	.....0	.....	.....	.....	.....355,524	.....	.....(355,524)	...(355,524)	1,148	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....672,304	.....	.....	.....	.....	.....	.....(355,698)	.....	.....355,698	355,698	.....	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	08/25/2013	MBS Paydown 0.163055493.....	.....	.....47,128	47,128	32,350	37,529	.....	.....10,411	.....	.....10,411	.....	.....47,128	.....	.....	.....0	175	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	08/25/2013	Pass-Through Loss.....	.....	.....156,335	107,311	.....	.....	.....	.....0	.....	.....	.....	.....156,335	.....	.....(156,335)	...(156,335)	580	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....672,304	.....	.....	.....	.....	.....	.....(158,415)	.....	.....158,415	158,415	.....	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	09/25/2013	MBS Paydown 0.160936357.....	.....	.....13,664	13,664	9,379	7,253	.....	.....(319)	.....	.....(319)	.....	.....13,664	.....	.....	.....0	57	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	09/25/2013	Pass-Through Loss.....	.....	.....25,657	17,611	.....	.....	.....	.....0	.....	.....	.....	.....25,657	.....	.....(25,657)	(25,657)	107	01/25/2036	1FM.....		
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....672,304	.....	.....	.....	.....	.....	.....(22,628)	.....	.....22,628	22,628	.....	01/25/2036	1FM.....		
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	....	07/25/2013	MBS Paydown 0.306517876.....	.....	.....9,858	9,858	8,527	5,137	.....	.....306	.....	.....306	.....	.....9,858	.....	.....	.....0	348	05/25/2036	1FM.....		
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	....	07/25/2013	Pass-Through Loss.....	.....	.....2,355	2,037	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	83	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

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1	2				3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	.....	08/25/2013	MBS Paydown 0.300982648.....	.....	.....	10,811	10,811	9,352	6,985	.....	.....415	.....	.....415	.....	.....10,811	.....	.....	.....0	437	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	.....	08/25/2013	Pass-Through Loss.....	.....	.....	5,794	5,794	5,012	.....	.....	.....	.....	.....0	.....	.....	.....0	.....	.....0	234	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	.....	09/25/2013	MBS Paydown 0.297613299.....	.....	.....	5,013	5,013	4,336	4,252	.....	.....253	.....	.....253	.....	.....5,013	.....	.....	.....0	228	05/25/2036	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	.....	09/25/2013	Pass-Through Loss.....	.....	.....	5,095	5,095	4,407	.....	.....	.....	.....	.....0	.....	.....	.....0	.....	.....0	232	05/25/2036	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	.....	07/25/2013	MBS Paydown 0.8169497.....	.....	.....	17,986	17,986	14,344	14,917	.....	.....1,511	.....	.....1,511	.....	.....17,986	.....	.....	.....0	578	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	.....	08/25/2013	MBS Paydown 0.782993987.....	.....	.....	33,956	33,956	27,080	28,161	.....	.....4,177	.....	.....4,177	.....	.....33,956	.....	.....	.....0	1,247	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	.....	09/25/2013	MBS Paydown 0.771220243.....	.....	.....	10,286	10,286	8,203	9,765	.....	.....291	.....	.....291	.....	.....10,286	.....	.....	.....0	425	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	.....	09/25/2013	Pass-Through Loss.....	.....	.....	1,488	1,488	1,187	.....	.....	.....	.....	.....0	.....	.....1,488	.....	.....(1,488)	(1,488)	61	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	692,462	.....	.....	.....	.....	.....0	.....	.....(1,509)	.....	.....1,509	1,509	.....	11/25/2035	1FM.....
12669D	D8	8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33.....	.....	09/25/2013	MBS Paydown 0.076583721.....	.....	333,814	333,814	341,742	341,742	.....	.....	.....	.....	.....(62)	.....	.....333,814	.....	.....	.....0	1,601	03/25/2033	1AM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	.....	07/25/2013	MBS Paydown 0.346278222.....	.....	64,377	64,377	62,470	63,724	.....	.....	.....411	.....	.....411	.....	.....64,377	.....	.....	.....0	1,878	04/25/2018	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	.....	08/25/2013	MBS Paydown 0.327497703.....	.....	85,769	85,769	83,229	84,899	.....	.....	.....628	.....	.....628	.....	.....85,769	.....	.....	.....0	2,859	04/25/2018	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	.....	09/25/2013	MBS Paydown 0.305180825.....	.....	101,919	101,919	98,901	100,885	.....	.....	.....814	.....	.....814	.....	.....101,919	.....	.....	.....0	3,822	04/25/2018	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	.....	07/25/2013	MBS Paydown 0.204200681.....	.....	392,654	392,654	392,100	392,223	.....	.....	.....(817)	.....	.....(817)	.....	.....392,654	.....	.....	.....0	13,170	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	.....	08/25/2013	MBS Paydown 0.198683154.....	.....	168,621	168,621	168,383	168,436	.....	.....	.....(291)	.....	.....(291)	.....	.....168,621	.....	.....	.....0	6,317	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	.....	09/25/2013	MBS Paydown 0.19093472.....	.....	236,800	236,800	236,466	236,540	.....	.....	.....(401)	.....	.....(401)	.....	.....236,800	.....	.....	.....0	10,006	02/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	.....	07/25/2013	MBS Paydown 0.062647212.....	.....	1,927	1,927	1,971	1,925	.....	.....	.....(71)	.....	.....(71)	.....	.....1,927	.....	.....	.....0	62	07/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	.....	08/25/2013	MBS Paydown 0.056580519.....	.....	12,133	12,133	12,414	12,125	.....	.....	.....(507)	.....	.....(507)	.....	.....12,133	.....	.....	.....0	445	07/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	.....	09/25/2013	MBS Paydown 0.054643109.....	.....	3,875	3,875	3,964	3,872	.....	.....	.....(154)	.....	.....(154)	.....	.....3,875	.....	.....	.....0	160	07/25/2033	1FM.....
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....	.....	07/25/2013	MBS Paydown 0.578700624.....	.....	30,258	30,258	30,807	30,629	.....	.....	.....(464)	.....	.....(464)	.....	.....30,258	.....	.....	.....0	972	07/25/2033	1FM.....
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....	.....	08/25/2013	MBS Paydown 0.522659844.....	.....	190,539	190,539	193,992	192,871	.....	.....	.....(2,909)	.....	.....(2,909)	.....	.....190,539	.....	.....	.....0	6,999	07/25/2033	1FM.....
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....	.....	09/25/2013	MBS Paydown 0.504763114.....	.....	60,849	60,849	61,952	61,594	.....	.....	.....(905)	.....	.....(905)	.....	.....60,849	.....	.....	.....0	2,516	07/25/2033	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	.....	07/25/2013	MBS Paydown 0.277621427.....	.....	57,552	57,552	53,461	56,306	.....	.....	.....1,138	.....	.....1,138	.....	.....57,552	.....	.....	.....0	1,595	07/25/2018	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	.....	08/25/2013	MBS Paydown 0.265920906.....	.....	23,401	23,401	21,737	22,895	.....	.....	.....397	.....	.....397	.....	.....23,401	.....	.....	.....0	741	07/25/2018	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	.....	09/25/2013	MBS Paydown 0.257312979.....	.....	17,216	17,216	15,992	16,843	.....	.....	.....267	.....	.....267	.....	.....17,216	.....	.....	.....0	613	07/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	.....	07/25/2013	MBS Paydown 0.065134573.....	.....	55,371	55,371	53,918	54,531	.....	.....	.....630	.....	.....630	.....	.....55,371	.....	.....	.....0	1,616	10/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	.....	08/25/2013	MBS Paydown 0.062619778.....	.....	40,400	40,400	39,340	39,787	.....	.....	.....435	.....	.....435	.....	.....40,400	.....	.....	.....0	1,352	10/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	.....	09/25/2013	MBS Paydown 0.060222894.....	.....	38,506	38,506	37,495	37,922	.....	.....	.....424	.....	.....424	.....	.....38,506	.....	.....	.....0	1,451	10/25/2018	1FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	08/25/2013	MBS Paydown 0.965406017.....	.....	216,572	216,572	202,901	210,667	.....	.....	.....9,295	.....	.....9,295	.....	.....216,572	.....	.....	.....0	1,005	08/25/2035	3FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	08/25/2013	Pass-Through Loss.....	.....	8,289	8,289	7,765	.....	.....	.....	.....	.....	.....0	.....	.....8,289	.....	.....(8,289)	(8,289)	38	08/25/2035	3FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	6,089,688	6,089,688	.....	.....	.....	.....	.....0	.....	.....(14,080)	.....	.....14,080	14,080	.....	08/25/2035	3FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	09/25/2013	MBS Paydown 0.929620142.....	.....	122,730	122,730	114,983	117,925	.....	.....	.....3,302	.....	.....3,302	.....	.....122,730	.....	.....	.....0	1,141	08/25/2035	3FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	09/25/2013	Pass-Through Loss.....	.....	109,878	109,878	102,942	.....	.....	.....	.....	.....	.....0	.....	.....109,878	.....	.....(109,878)	(109,878)	1,021	08/25/2035	3FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	6,089,688	6,089,688	.....	.....	.....	.....	.....0	.....	.....(103,874)	.....	.....103,874	103,874	.....	08/25/2035	3FM.....
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	.....	07/25/2013	MBS Paydown 0.510789844.....	.....	114,561	114,561	95,658	101,830	.....	.....	.....2,837	.....	.....2,837	.....	.....114,561	.....	.....	.....0	222	06/25/2047	1FM.....
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	.....	08/25/2013	MBS Paydown 0.474211273.....	.....	337,401	337,401	281,730	299,906	.....	.....	.....7,745	.....	.....7,745	.....	.....337,401	.....	.....	.....0	750	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

QE05.23

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....				09/25/2013	MBS Paydown 0.425788831.....		446,649	446,649	372,952	397,014	.....	.....16,731	.....	.....16,731	.....	.....446,649	.....	.....	.....0	1,110	06/25/2047	1FM.....
12707P AA 3	CABOT CORP 5.25 9/01/2013.....			R..	09/01/2013	Maturity 100.0.....		1,000,000	1,000,000	1,018,353	1,003,084	.....	.....(12,286)	.....	.....(12,286)	.....	.....1,000,000	.....	.....	.....0	52,500	09/01/2013	2FE.....
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....				08/20/2013	MBS Paydown 0.911363636.....		112,500	112,500	112,500	112,500	.....	.....0	.....	.....0	.....	.....112,500	.....	.....	.....0	5,025	02/20/2041	2AM.....
141781 G# 5	CARGILL INC 7.28 06-30-23.....				06/30/2013	Paydown 100.0.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	14,368	06/30/2023	1.....
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017.....				07/15/2013	MBS Paydown 0.904155707.....		239,988	239,988	239,983	239,983	.....	.....1	.....	.....1	.....	.....239,988	.....	.....	.....0	495	07/17/2017	1Z.....
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017.....				08/15/2013	MBS Paydown 0.853291713.....		254,320	254,320	254,314	254,315	.....	.....1	.....	.....1	.....	.....254,320	.....	.....	.....0	874	07/17/2017	1Z.....
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017.....				09/15/2013	MBS Paydown 0.798882039.....		272,048	272,048	272,042	272,043	.....	.....2	.....	.....2	.....	.....272,048	.....	.....	.....0	1,309	07/17/2017	1Z.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....				07/25/2013	MBS Paydown 0.58916846.....		66,658	66,658	51,452	52,042	.....	.....1,760	.....	.....1,760	.....	.....66,658	.....	.....	.....0	161	01/25/2036	1FM.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....				08/25/2013	MBS Paydown 0.58083.....		66,708	66,708	51,490	52,081	.....	.....1,974	.....	.....1,974	.....	.....66,708	.....	.....	.....0	184	01/25/2036	1FM.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....				09/25/2013	MBS Paydown 0.571392961.....		75,496	75,496	58,274	58,942	.....	.....2,480	.....	.....2,480	.....	.....75,496	.....	.....	.....0	233	01/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....				07/25/2013	MBS Paydown 0.262241.....		57,336	57,336	47,248	49,338	.....	.....1,311	.....	.....1,311	.....	.....57,336	.....	.....	.....0	128	02/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....				08/25/2013	MBS Paydown 0.25885093.....		89,667	89,667	73,891	77,159	.....	.....2,234	.....	.....2,234	.....	.....89,667	.....	.....	.....0	230	02/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....				09/25/2013	MBS Paydown 0.25432739.....		119,648	119,648	98,596	102,958	.....	.....3,333	.....	.....3,333	.....	.....119,648	.....	.....	.....0	343	02/25/2036	1FM.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....				07/15/2013	MBS Paydown 0.963629424.....		15,073	15,073	15,170	15,155	.....	.....(11)	.....	.....(11)	.....	.....15,073	.....	.....	.....0	499	12/15/2038	1FE.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....				08/15/2013	MBS Paydown 0.962368725.....		15,128	15,128	.....	.....15,211	.....	.....(13)	.....	.....(13)	.....	.....15,128	.....	.....	.....0	573	12/15/2038	1FE.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....				09/15/2013	MBS Paydown 0.961101087.....		15,212	15,212	15,310	15,295	.....	.....(15)	.....	.....(15)	.....	.....15,212	.....	.....	.....0	651	12/15/2038	1FE.....
14986D AJ 9	CD 2006-CD3 AJ MEZ 5.688 10/15/2048.....				08/27/2013	DEUTSCHE BANK.....		6,787,500	7,500,000	6,989,063	7,002,029	.....	.....21,500	.....	.....21,500	.....	.....7,010,563	.....	.....(223,063)	(223,063)	194,340	10/15/2048	4FE.....
15135U AB 5	CENOVUS ENERGY 4.50 09/15/2014.....			I....	09/16/2013	Make Whole Call 103.962.....		7,277,340	7,000,000	6,993,210	6,998,213	.....	.....2,501	.....	.....2,501	.....	.....7,000,000	.....	.....277,340	277,340	315,875	09/15/2014	2FE.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....				07/01/2013	Sinking Fund Redemption 100.0.....		27,700	27,700	27,700	27,700	.....	.....0	.....	.....0	.....	.....27,700	.....	.....	.....0	1,036	12/01/2016	1.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....				08/01/2013	Sinking Fund Redemption 100.0.....		27,848	27,848	27,848	27,848	.....	.....0	.....	.....0	.....	.....27,848	.....	.....	.....0	1,190	12/01/2016	1.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....				09/01/2013	Sinking Fund Redemption 100.0.....		27,997	27,997	27,997	27,997	.....	.....0	.....	.....0	.....	.....27,997	.....	.....	.....0	1,346	12/01/2016	1.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				07/25/2013	MBS Paydown 0.099523403.....		14,544	14,544	12,799	11,990	.....	.....1,301	.....	.....1,301	.....	.....14,544	.....	.....	.....0	240	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				07/25/2013	Pass-Through Loss.....		.....	.....1,467	1,291	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	24	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				08/25/2013	MBS Paydown 0.097810744.....		12,871	12,871	11,327	10,260	.....	.....874	.....	.....874	.....	.....12,871	.....	.....	.....0	242	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				08/25/2013	Pass-Through Loss.....		.....	.....830	731	.....	.....	.....	.....	.....0	.....	.....379	.....	.....(379)	(379)	16	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				08/31/2013	Book Value Adjustment.....		.....	.....	.....	.....608,225	.....	.....	.....	.....0	.....	.....895	.....	.....(895)	(895)	.....	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				09/25/2013	MBS Paydown 0.09474695.....		20,801	20,801	18,304	18,355	.....	.....3,028	.....	.....3,028	.....	.....20,801	.....	.....	.....0	440	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				09/25/2013	Pass-Through Loss.....		.....	.....3,710	3,265	.....	.....	.....	.....	.....0	.....	.....3,710	.....	.....(3,710)	(3,710)	78	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				09/30/2013	Book Value Adjustment.....		.....	.....	.....	.....608,225	.....	.....	.....	.....0	.....	.....(5,025)	.....	.....5,025	5,025	.....	01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....				07/25/2013	MBS Paydown 0.08245935.....		25,057	25,057	21,960	21,319	.....	.....960	.....	.....960	.....	.....25,057	.....	.....	.....0	877	11/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....				08/25/2013	MBS Paydown 0.080892836.....		40,259	40,259	35,283	34,253	.....	.....2,421	.....	.....2,421	.....	.....40,259	.....	.....	.....0	1,610	11/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....				09/25/2013	MBS Paydown 0.079365872.....		39,243	39,243	34,392	33,388	.....	.....2,089	.....	.....2,089	.....	.....39,243	.....	.....	.....0	1,766	11/25/2036	1FM.....
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017.....				06/21/2013	Paydown 101.0.....		127,725	(32,500)	(29,144)	.....	.....	.....	.....	.....0	.....	.....	.....	.....127,725	127,725	(6,386)	05/24/2017	3FE.....
172967 CK 5	CITIGROUP INC 5.125 05/05/2014.....				09/10/2013	CITIGROUP.....		3,226,756	3,136,000	3,004,852	3,121,870	.....	.....11,363	.....	.....11,363	.....	.....3,125,161	.....	.....101,595	101,595	137,505	05/05/2014	1FE.....
172967 EP 2	CITIGROUP INC 6.875 03/05/2038.....				09/16/2013	Cash Tender 124.946.....		763,081	679,000	765,453	763,400	.....	.....(1,074)	.....	.....(1,074)	.....	.....763,081	.....	.....	.....0	48,108	03/05/2038	1FE.....
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....				07/25/2013	MBS Paydown 0.838341975.....		115,623	115,623	114,539	113,809	.....	.....17	.....	.....17	.....	.....115,623	.....	.....	.....0	3,708	10/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.24

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....			08/25/2013	MBS Paydown 0.698288689.....		1,420,280	1,420,280	1,406,965	1,397,988		16,418		16,418		1,420,280			0	52,058	10/25/2035	1FM.....
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....			09/25/2013	MBS Paydown 0.465072866.....		2,365,042	2,365,042	2,342,869	2,327,921		30,648		30,648		2,365,042			0	97,408	10/25/2035	1FM.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....			07/25/2013	MBS Paydown 0.039758649.....		1,353	1,353	1,015	989		366		366		1,353			0		12/25/2018	1FM.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....			08/25/2013	MBS Paydown 0.039644316.....		14	14	11	10		1		1		14			0		12/25/2018	1FM.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....			09/25/2013	MBS Paydown 0.037096186.....		319	319	239	233		59		59		319			0		12/25/2018	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....			07/25/2013	MBS Paydown 0.12242978.....		105,355	105,355	95,346	95,433		963		963		105,355			0	1,666	03/25/2034	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....			08/25/2013	MBS Paydown 0.12204332.....		21,738	21,738	19,673	19,691		231		231		21,738			0	393	03/25/2034	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....			09/25/2013	MBS Paydown 0.121644816.....		22,415	22,415	20,286	20,305		247		247		22,415			0	456	03/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....			07/25/2013	MBS Paydown 0.50091258.....		123,796	123,796	115,285	116,334		8,211		8,211		123,796			0	3,391	05/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....			08/25/2013	MBS Paydown 0.48059008.....		125,390	125,390	116,769	117,832		6,718		6,718		125,390			0	3,923	05/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....			09/25/2013	MBS Paydown 0.44376952.....		227,183	227,183	211,564	213,489		13,164		13,164		227,183			0	7,993	05/25/2034	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			07/25/2013	MBS Paydown 0.49585789.....		17,342	17,342	14,437	14,289		1,625		1,625		17,342			0	531	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			08/25/2013	MBS Paydown 0.465659739.....		17,364	17,364	14,455	14,307		1,788		1,788		17,364			0	608	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			09/25/2013	MBS Paydown 0.451099379.....		8,372	8,372	6,970	6,898		173		173		8,372			0	330	08/25/2035	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			08/25/2013	MBS Paydown 0.759871568.....		60,534	60,534	53,799	55,527		(5)		(5)		60,534			0	290	04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			08/25/2013	Pass-Through Loss.....			1,945	1,728					0		1,945		(1,945)	(1,945)	9	04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			08/31/2013	Book Value Adjustment.....					6,504,985				0		(3,715)		3,715	3,715		04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			09/25/2013	MBS Paydown 0.742548351.....		147,315	147,315	130,927	147,032		(72)		(72)		147,315			0	1,412	04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			09/25/2013	Pass-Through Loss.....			18,121	16,105					0		18,121		(18,121)	(18,121)	174	04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			09/30/2013	Book Value Adjustment.....					6,504,985				0		(16,216)		16,216	16,216		04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			07/25/2013	MBS Paydown 0.336590482.....		129,560	129,560	114,863	126,854		818		818		129,560			0	4,535	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			07/25/2013	Pass-Through Loss.....			14,677	13,012					0		14,677		(14,677)	(14,677)	514	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			07/31/2013	Book Value Adjustment.....					18,015,151				0		(4,142)		4,142	4,142		04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			08/25/2013	MBS Paydown 0.333717302.....		83,513	83,513	74,039	75,807		(963)		(963)		83,513			0	3,340	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			08/25/2013	Pass-Through Loss.....			2,683	2,378					0		2,683		(2,683)	(2,683)	107	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			08/31/2013	Book Value Adjustment.....					9,007,575				0		(25,556)		25,556	25,556		04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			09/25/2013	MBS Paydown 0.326109362.....		203,238	203,238	180,183	200,731		8,617		8,617		203,238			0	9,146	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			09/25/2013	Pass-Through Loss.....			25,000	22,164					0		25,000		(25,000)	(25,000)	1,125	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			09/30/2013	Book Value Adjustment.....					9,007,575				0		(12,216)		12,216	12,216		04/25/2036	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			07/25/2013	MBS Paydown 0.642357884.....		112,162	112,162		100,102		2,849		2,849		112,162			0	231	08/25/2036	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			09/25/2013	MBS Paydown 0.639703719.....		45,240	45,240	37,426	40,376		2,299		2,299		45,240			0	119	08/25/2036	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			07/25/2013	MBS Paydown 0.821902012.....		298,276	298,276	289,843	293,749		1,271		1,271		298,276			0	10,334	07/25/2036	4FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			08/25/2013	MBS Paydown 0.791809631.....		391,201	391,201	380,140	385,264		2,959		2,959		391,201			0	15,489	07/25/2036	4FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			09/25/2013	MBS Paydown 0.786612528.....		67,562	67,562	65,652	66,537		477		477		67,562			0	3,009	07/25/2036	4FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			07/25/2013	MBS Paydown 0.617713119.....		140,616	140,616	131,069	135,866		2,915		2,915		140,616			0	4,737	09/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.25

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			.....	08/25/2013	MBS Paydown 0.599623711.....	.....	.....150,142	150,142	139,948	145,070	.....	.....3,377	.....	.....3,377	.....	.....150,142	.....	.....	.....0	5,780	09/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			.....	09/25/2013	MBS Paydown 0.579887218.....	.....	.....163,813	163,813	152,691	158,279	.....	.....4,007	.....	.....4,007	.....	.....163,813	.....	.....	.....0	7,095	09/25/2036	1FM.....
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49 FD.....			.....	09/10/2013	MBS Paydown 0.630312999.....	.....	.....8,872,488	8,872,488	8,460,172	8,820,227	.....	.....63,838	.....	.....63,838	.....	.....8,872,488	.....	.....	.....0	384,459	12/10/2049	1FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			.....	07/25/2013	MBS Paydown 0.100635252.....	.....	.....51,783	51,783	50,359	31,571	.....	.....18,664	.....	.....18,664	.....	.....51,783	.....	.....	.....0	1,811	04/25/2037	5FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			.....	08/25/2013	MBS Paydown 0.093158948.....	.....	.....14,953	14,953	14,541	9,116	.....	.....3,578	.....	.....3,578	.....	.....14,953	.....	.....	.....0	598	04/25/2037	5FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			.....	09/25/2013	MBS Paydown 0.091244453.....	.....	.....3,829	3,829	3,724	2,334	.....	.....205	.....	.....205	.....	.....3,829	.....	.....	.....0	172	04/25/2037	5FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			.....	07/25/2013	MBS Paydown 0.755137504.....	.....	.....170,019	170,019	163,657	164,184	.....	.....4,597	.....	.....4,597	.....	.....170,019	.....	.....	.....0	5,978	06/25/2037	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			.....	08/25/2013	MBS Paydown 0.745267704.....	.....	.....148,047	148,047	142,508	142,966	.....	.....4,208	.....	.....4,208	.....	.....148,047	.....	.....	.....0	5,941	06/25/2037	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			.....	09/25/2013	MBS Paydown 0.733418116.....	.....	.....177,744	177,744	171,093	171,644	.....	.....4,967	.....	.....4,967	.....	.....177,744	.....	.....	.....0	8,015	06/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	07/25/2013	MBS Paydown 0.38771999.....	.....	.....4,987	4,987	1,770	2,882	.....	.....18	.....	.....18	.....	.....4,987	.....	.....	.....0	68	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	07/25/2013	Pass-Through Loss.....	.....	.....	.....2,744	974	.....	.....	.....	.....	.....0	.....	.....2,744	.....	.....(2,744)	(2,744)	38	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....176,339	.....	.....	.....	.....0	.....	.....(2,744)	.....	.....2,744	2,744	.....	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	08/25/2013	MBS Paydown 0.387433471.....	.....	.....341	341	121	128	.....	.....1	.....	.....1	.....	.....341	.....	.....	.....0	5	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	08/25/2013	Pass-Through Loss.....	.....	.....	.....3	1	.....	.....	.....	.....	.....0	.....	.....3	.....	.....(3)	(3)	0	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....176,339	.....	.....	.....	.....0	.....	.....(3)	.....	.....3	3	.....	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	09/25/2013	MBS Paydown 0.384110531.....	.....	.....2,505	2,505	889	1,487	.....	.....9	.....	.....9	.....	.....2,505	.....	.....	.....0	44	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	09/25/2013	Pass-Through Loss.....	.....	.....	.....1,483	526	.....	.....	.....	.....	.....0	.....	.....1,483	.....	.....(1,483)	(1,483)	26	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....176,339	.....	.....	.....	.....0	.....	.....(1,483)	.....	.....1,483	1,483	.....	03/25/2037	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			.....	07/25/2013	MBS Paydown 0.104986945.....	.....	.....29,287	29,287	29,177	29,170	.....	.....29	.....	.....29	.....	.....29,287	.....	.....	.....0	1,354	01/25/2036	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			.....	08/25/2013	MBS Paydown 0.101085082.....	.....	.....39,842	39,842	39,693	39,683	.....	.....44	.....	.....44	.....	.....39,842	.....	.....	.....0	2,041	01/25/2036	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			.....	09/25/2013	MBS Paydown 0.09450924.....	.....	.....67,146	67,146	66,894	66,879	.....	.....84	.....	.....84	.....	.....67,146	.....	.....	.....0	3,752	01/25/2036	1FM.....
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....			.....	07/25/2013	MBS Paydown 0.269226937.....	.....	.....889,098	889,098	837,975	872,008	.....	.....24,689	.....	.....24,689	.....	.....889,098	.....	.....	.....0	27,192	09/25/2035	1FM.....
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....			.....	08/25/2013	MBS Paydown 0.215111053.....	.....	.....564,682	564,682	532,213	553,828	.....	.....16,765	.....	.....16,765	.....	.....564,682	.....	.....	.....0	19,740	09/25/2035	1FM.....
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....			.....	09/25/2013	MBS Paydown 0.058049604.....	.....	.....1,638,886	1,638,886	1,544,650	1,607,385	.....	.....62,545	.....	.....62,545	.....	.....1,638,886	.....	.....	.....0	64,463	09/25/2035	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....			.....	07/25/2013	MBS Paydown 0.260934395.....	.....	.....146,153	146,153	140,738	140,787	.....	.....2,937	.....	.....2,937	.....	.....146,153	.....	.....	.....0	3,996	06/25/2037	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....			.....	08/25/2013	MBS Paydown 0.247278161.....	.....	.....128,157	128,157	123,409	123,452	.....	.....2,487	.....	.....2,487	.....	.....128,157	.....	.....	.....0	3,986	06/25/2037	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....			.....	09/25/2013	MBS Paydown 0.231482905.....	.....	.....148,231	148,231	142,739	142,788	.....	.....3,743	.....	.....3,743	.....	.....148,231	.....	.....	.....0	5,151	06/25/2037	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....			.....	07/25/2013	MBS Paydown 0.410376826.....	.....	.....11,372	11,372	10,722	10,964	.....	.....119	.....	.....119	.....	.....11,372	.....	.....	.....0	173	07/25/2036	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....			.....	08/25/2013	MBS Paydown 0.390622981.....	.....	.....34,174	34,174	32,220	32,947	.....	.....1,043	.....	.....1,043	.....	.....34,174	.....	.....	.....0	594	07/25/2036	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....			.....	09/25/2013	MBS Paydown 0.375308871.....	.....	.....26,493	26,493	24,978	25,542	.....	.....764	.....	.....764	.....	.....26,493	.....	.....	.....0	518	07/25/2036	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....			.....	07/25/2013	MBS Paydown 0.524119032.....	.....	.....108,967	108,967	108,967	108,800	.....	.....(13)	.....	.....(13)	.....	.....108,967	.....	.....	.....0	3,922	04/25/2037	2FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....			.....	08/25/2013	MBS Paydown 0.515433854.....	.....	.....138,963	138,963	138,963	138,749	.....	.....(43)	.....	.....(43)	.....	.....138,963	.....	.....	.....0	5,727	04/25/2037	2FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....			.....	09/25/2013	MBS Paydown 0.508705879.....	.....	.....107,648	107,648	107,648	107,482	.....	.....(15)	.....	.....(15)	.....	.....107,648	.....	.....	.....0	4,991	04/25/2037	2FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....			.....	07/25/2013	MBS Paydown 0.373061894.....	.....	.....302,980	302,980	291,836	293,610	.....	.....6,339	.....	.....6,339	.....	.....302,980	.....	.....	.....0	9,109	11/25/2035	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....			.....	08/25/2013	MBS Paydown 0.360896162.....	.....	.....469,269	469,269	452,008	454,756	.....	.....11,185	.....	.....11,185	.....	.....469,269	.....	.....	.....0	16,109	11/25/2035	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....			.....	09/25/2013	MBS Paydown 0.349413536.....	.....	.....442,919	442,919	426,628	429,221	.....	.....12,038	.....	.....12,038	.....	.....442,919	.....	.....	.....0	17,054	11/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.26

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
17316A AQ 3	CMLT1 2009-10 4A1 SEQ SSNR 6.00 05/25/37			07/25/2013	MBS Paydown 0.676566475		236,228	236,228	232,684	233,472		1,577		1,577		236,228			0	8,268	05/25/2037	1FM
17316A AQ 3	CMLT1 2009-10 4A1 SEQ SSNR 6.00 05/25/37			08/25/2013	MBS Paydown 0.65328995		343,329	343,329	338,179	339,324		2,580		2,580		343,329			0	13,733	05/25/2037	1FM
17316A AQ 3	CMLT1 2009-10 4A1 SEQ SSNR 6.00 05/25/37			09/25/2013	MBS Paydown 0.6370437		239,632	239,632	236,038	236,837		1,713		1,713		239,632			0	10,783	05/25/2037	1FM
17316H BG 9	CMLT1 2010-2 6A1 SEQ SSNR 12/25/35			07/25/2013	MBS Paydown 0.218868079		322,006	322,006	321,503	320,956		468		468		322,006			0	10,388	12/25/2035	1FM
17316H BG 9	CMLT1 2010-2 6A1 SEQ SSNR 12/25/35			08/25/2013	MBS Paydown 0.20313047		233,483	233,483	233,118	232,722		414		414		233,483			0	8,611	12/25/2035	1FM
17316H BG 9	CMLT1 2010-2 6A1 SEQ SSNR 12/25/35			09/25/2013	MBS Paydown 0.185723775		258,246	258,246	257,842	257,404		522		522		258,246			0	10,721	12/25/2035	1FM
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47			08/28/2013	RBS SECURITIES/GREENWICH		1,882,500	2,000,000	1,965,547	1,965,938		1,598		1,598		1,967,145		(84,645)	(84,645)	28,459	04/15/2047	1Z
1912EQ AC 6	COCA-COLA HBC BV 5.125 09/17/2013		R	09/17/2013	Maturity 100.0		6,000,000	6,000,000	5,984,180	6,004,884		(16,417)		(16,417)		6,000,000			0	307,500	09/17/2013	2FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		R	09/07/2013	MBS Paydown 0.411868347		28,920	28,920	26,389			(23,002)		(23,002)		28,920			0	430	12/09/2047	6FE
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046			07/10/2013	MBS Paydown 0.320819095		6,791,809	6,791,809	6,299,403	6,662,091		158,792		158,792		6,791,809			0	210,297	12/10/2046	1FM
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046			08/10/2013	MBS Paydown 0.320578559		2,405	2,405	2,231	2,359		65		65		2,405			0	85	12/10/2046	1FM
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046			09/10/2013	MBS Paydown 0.0		3,205,786	3,205,786	2,973,366	3,144,558		91,212		91,212		3,205,786			0	127,622	12/10/2046	1FM
20047E AJ 1	COMM 2006-C8 AJ MEZ 5.377 12/10/2046			08/27/2013	CITIGROUP		4,196,953	4,500,000	4,083,125	4,100,831		33,961		33,961		4,117,086		79,867	79,867	106,868	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	1,233				0		2,441			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	2,715				0		5,372			0	282	03/15/2027	1FM
210805 AM 9	CONTL AIRLINES 6.94 10/15/13			07/15/2013	Sinking Fund Redemption 100.0		2,106	2,106	2,106	4,870		656		656		2,106			0	110	04/15/2015	3AM
224399 AN 5	CRANE CO. 5.50 09/15/2013			09/15/2013	Maturity 100.0		10,000,000	10,000,000	9,966,450	9,999,120		2,996		2,996		10,000,000			0	550,000	09/15/2013	2FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			12/25/2012	MBS Paydown 0.029013198		150,890	150,890	150,842	153,562				0		150,890			0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			01/25/2013	MBS Paydown 0.026354426		2,629	2,629	2,628	2,676				0		2,629			0	74	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			02/25/2013	MBS Paydown 0.023206162		2,641	2,641	2,641	2,688				0		2,641			0	176	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			03/25/2013	MBS Paydown 0.02136896		2,654	2,654	2,653	2,701				0		2,654			0	154	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			04/25/2013	MBS Paydown 0.019230607		(158,814)	(158,814)	(158,764)					0		(158,814)			0	240	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			07/25/2013	MBS Paydown 0.012015583		17,986	17,986	17,981	18,305		(270)		(270)		17,986			0	588	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			08/25/2013	MBS Paydown 0.005502124		39,081	39,081	39,069	39,773		(590)		(590)		39,081			0	1,459	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031			09/25/2013	MBS Paydown 8.201E-5		32,521	32,521	32,511	33,097		(291)		(291)		32,521			0	(1,250)	09/25/2031	1FE
22541L AH 6	CREDIT SUIS USA 5.50 08/15/2013			08/15/2013	Maturity 100.0		8,000,000	8,000,000	7,970,240	7,999,534		2,359		2,359		8,000,000			0	440,000	08/15/2013	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33			07/25/2013	MBS Paydown 0.329146918		221,917	221,917	223,982	223,023		(1,742)		(1,742)		221,917			0	7,120	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33			08/25/2013	MBS Paydown 0.323053291		103,592	103,592	104,556	104,108		(746)		(746)		103,592			0	3,798	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33			09/25/2013	MBS Paydown 0.320158592		49,210	49,210	49,668	49,455		(298)		(298)		49,210			0	2,030	06/25/2033	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35			07/25/2013	MBS Paydown 0.83113989		597,456	597,456	600,163	598,810		(3,423)		(3,423)		597,456			0	19,168	07/25/2035	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35			08/25/2013	MBS Paydown 0.75513756		568,919	568,919	571,497	570,209		(2,996)		(2,996)		568,919			0	20,860	07/25/2035	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35			09/25/2013	MBS Paydown 0.68287881		540,897	540,897	543,348	542,123		(2,659)		(2,659)		540,897			0	22,312	07/25/2035	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035			07/25/2013	MBS Paydown 0.12043883		242,939	242,939	214,394	211,604		11,043		11,043		242,939			0	8,149	07/25/2035	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035			08/25/2013	MBS Paydown 0.117527822		253,926	253,926	224,090	221,174		13,224		13,224		253,926			0	9,734	07/25/2035	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035			09/25/2013	MBS Paydown 0.11364516		338,683	338,683	298,888	294,998		25,177		25,177		338,683			0	14,606	07/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35			07/25/2013	MBS Paydown 0.75400576		477,243	477,243	479,033	473,210		(18)		(18)		477,243			0	15,299	06/25/2035	1FM

SCHEDULE D - PART 4

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

QE05.27

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35.....			08/25/2013	MBS Paydown 0.70512621.....		460,934	460,934	462,663	457,038		105		105		460,934			0	16,888	06/25/2035	1FM.....
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35.....			09/25/2013	MBS Paydown 0.65795008.....		444,871	444,871	446,539	441,111		236		236		444,871			0	18,337	06/25/2035	1FM.....
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035.....			07/25/2013	MBS Paydown 0.81578759.....		445,322	445,322	447,357	444,074		(161)		(161)		445,322			0	14,272	07/25/2035	1FM.....
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035.....			08/25/2013	MBS Paydown 0.74680501.....		430,589	430,589	432,557	429,383		(52)		(52)		430,589			0	15,749	07/25/2035	1FM.....
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035.....			09/25/2013	MBS Paydown 0.68012689.....		416,205	416,205	418,107	415,038		56		56		416,205			0	17,117	07/25/2035	1FM.....
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....			07/15/2013	MBS Paydown 0.0.....		49,485	49,485	47,729	49,485				0		49,485			0	1,521	02/15/2040	1FM.....
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040.....			08/28/2013	AMHERST SECURITIES CORP.....		5,409,375	7,500,000	5,625,000	5,673,227		89,942		89,942		5,714,942		(305,567)	(305,567)	12,091	02/15/2040	1AM.....
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....			07/25/2013	MBS Paydown 0.011228332.....		2,578	2,578	2,671	2,662		(45)		(45)		2,578			0	105	02/25/2033	1FM.....
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....			08/25/2013	MBS Paydown 0.011192298.....		2,619	2,619	2,714	2,704		(47)		(47)		2,619			0	122	02/25/2033	1FM.....
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....			09/25/2013	MBS Paydown 0.011092023.....		7,287	7,287	7,551	7,524		(225)		(225)		7,287			0	383	02/25/2033	1FM.....
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R..		07/18/2013	MBS Paydown 0.833333371.....		66,667	66,667	66,642	66,645		3		3		66,667			0	1,921	11/18/2026	1FE.....
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R..		08/18/2013	MBS Paydown 0.825.....		66,667	66,667	66,642	66,646		3		3		66,667			0	2,196	11/18/2026	1FE.....
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R..		09/18/2013	MBS Paydown 0.81666667.....		66,666	66,666	66,642	66,645		3		3		66,666			0	2,461	11/18/2026	1FE.....
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027.....	R..		07/18/2013	MBS Paydown 0.91666667.....		66,667	66,667	66,639	66,641		3		3		66,667			0	1,482	09/18/2027	1FE.....
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027.....	R..		08/18/2013	MBS Paydown 0.90833333.....		66,667	66,667	66,639	66,641		3		3		66,667			0	1,693	09/18/2027	1FE.....
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027.....	R..		09/18/2013	MBS Paydown 0.9.....		66,667	66,667	66,639	66,641		4		4		66,667			0	1,905	09/18/2027	1FE.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....	R..		07/18/2013	MBS Paydown 0.975.....		41,667	41,667	41,666	41,666		(0)		(0)		41,667			0	296	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.....		41,667	41,667	41,666	41,666		(0)		(0)		41,667			0	403	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.....		41,667	41,667	41,666	41,666		0		0		41,667			0	510	04/18/2028	1FE.....
22942G AK 5	CSC HOLD INCREM B3 EXT L+175 03/29/2016.....	R..		04/17/2013	Paydown 100.0.....									0					0	5,139	03/29/2016	2FE.....
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35.....	R..		07/25/2013	MBS Paydown 0.131351714.....		387,585	387,585	391,455	387,585		2,068		2,068		387,585			0	11,666	06/25/2035	3AM.....
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35.....	R..		08/25/2013	MBS Paydown 0.125021312.....		31,652	31,652	31,968	31,652		169		169		31,652			0	1,089	06/25/2035	3AM.....
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35.....	R..		09/25/2013	MBS Paydown 0.114162823.....		54,292	54,292	54,835	54,292		290		290		54,292			0	2,101	06/25/2035	3AM.....
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....			07/27/2013	MBS Paydown 0.313603018.....		95,919	95,919	91,444	92,964		1,926		1,926		95,919			0	2,634	07/27/2037	1FM.....
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....			08/27/2013	MBS Paydown 0.30187308.....		83,048	83,048	79,173	80,489		533		533		83,048			0	2,596	07/27/2037	1FM.....
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....			09/27/2013	MBS Paydown 0.290676586.....		79,271	79,271	75,573	76,829		1,486		1,486		79,271			0	2,778	07/27/2037	1FM.....
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....			07/26/2013	MBS Paydown 0.258877754.....		32,756	32,756	30,597	31,767		345		345		32,756			0	454	06/26/2037	1FM.....
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....			08/26/2013	MBS Paydown 0.244849106.....		81,212	81,212	75,858	78,759		1,595		1,595		81,212			0	1,276	06/26/2037	1FM.....
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....			09/26/2013	MBS Paydown 0.237996646.....		39,669	39,669	37,054	38,471		571		571		39,669			0	697	06/26/2037	1FM.....
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			07/25/2013	MBS Paydown 0.643707158.....		61,952	61,952	40,889	24,202		5,710		5,710		61,952			0	127	04/25/2046	1FM.....
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			08/25/2013	MBS Paydown 0.631408429.....		73,792	73,792	48,703	28,827		10,669		10,669		73,792			0	174	04/25/2046	1FM.....
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			09/25/2013	MBS Paydown 0.627382999.....		24,153	24,153	15,941	9,435		648		648		24,153			0	64	04/25/2046	1FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			07/15/2013	MBS Paydown 0.146006109.....		67,728	67,728	47,325	50,970		3,102		3,102		67,728			0	135	07/15/2036	3FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			08/15/2013	MBS Paydown 0.142188081.....		43,907	43,907	30,680	33,044		1,936		1,936		43,907			0	100	07/15/2036	3FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			09/15/2013	MBS Paydown 0.139520762.....		30,674	30,674	21,434	23,085		1,570		1,570		30,674			0	78	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		379		379		18,951			0	40	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

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.....	07/25/2013	Pass-Through Loss	.....	.....	.....	12,327	9,430	.....	.....	.....	.....	0	.....	12,327	.....	...(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	.....	.....	.....	.....	.....	1,518,745	.....	.....	.....	0	.....	...(12,327)	.....	12,327	12,327	.....	12/25/2046	1FM
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	.....	552	.....	552	.....	29,521	.....	.....	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	.....	.....	.....	16,012	12,249	.....	.....	.....	.....	0	.....	16,012	.....	...(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	.....	.....	.....	.....	.....	1,518,745	.....	.....	.....	0	.....	...(16,012)	.....	16,012	16,012	.....	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	.....	453	.....	453	.....	37,342	.....	.....	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	.....	.....	524,188	524,188	507,644	508,289	.....	4,070	.....	4,070	.....	524,188	.....	.....	0	418	06/25/2047	1Z
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047	.....	09/25/2013	MBS Paydown 0.586235602	.....	.....	671,993	671,993	650,783	651,610	.....	10,441	.....	10,441	.....	671,993	.....	.....	0	892	06/25/2047	1Z
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47	.....	07/25/2013	MBS Paydown 0.3794708	.....	.....	15,005	15,005	9,303	9,150	.....	170	.....	170	.....	15,005	.....	.....	0	43	05/25/2047	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47	.....	08/25/2013	MBS Paydown 0.377207827	.....	.....	23,761	23,761	14,732	14,489	.....	291	.....	291	.....	23,761	.....	.....	0	79	05/25/2047	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47	.....	09/25/2013	MBS Paydown 0.374600711	.....	.....	27,375	27,375	16,972	16,692	.....	385	.....	385	.....	27,375	.....	.....	0	101	05/25/2047	1FM
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18	.....	07/15/2013	Paydown 100.0	.....	.....	16,365	16,365	17,642	17,005	.....	...(118)	.....	...(118)	.....	16,365	.....	.....	0	639	09/15/2018	2
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18	.....	08/15/2013	Paydown 100.0	.....	.....	16,456	16,456	17,741	17,099	.....	...(137)	.....	...(137)	.....	16,456	.....	.....	0	734	09/15/2018	2
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18	.....	09/15/2013	Paydown 100.0	.....	.....	16,548	16,548	17,840	17,195	.....	...(156)	.....	...(156)	.....	16,548	.....	.....	0	830	09/15/2018	2
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016	.....	07/15/2013	Paydown 100.0	.....	.....	76,181	76,181	84,137	79,323	.....	...(611)	.....	...(611)	.....	76,181	.....	.....	0	3,288	11/15/2016	2
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016	.....	08/15/2013	Paydown 100.0	.....	.....	76,650	76,650	84,656	79,813	.....	...(711)	.....	...(711)	.....	76,650	.....	.....	0	3,781	11/15/2016	2
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016	.....	09/15/2013	Paydown 100.0	.....	.....	77,123	77,123	85,178	80,305	.....	...(812)	.....	...(812)	.....	77,123	.....	.....	0	4,280	11/15/2016	2
24702R AQ 4	DELL INC 4.625 04/01/2021	.....	08/29/2013	BARCLAYS CAPITAL	.....	.....	1,885,000	2,000,000	1,990,820	1,992,329	.....	551	.....	551	.....	1,992,473	.....	...(107,473)	...(107,473)	85,563	04/01/2021	2FE
24702R AQ 4	DELL INC 4.625 04/01/2021	.....	09/03/2013	BARCLAYS CAPITAL	.....	.....	1,885,000	2,000,000	1,990,820	1,992,329	.....	555	.....	555	.....	1,992,477	.....	...(107,477)	...(107,477)	86,076	04/01/2021	2FE
24702R AQ 4	DELL INC 4.625 04/01/2021	.....	09/11/2013	UBS WARBURG	.....	.....	3,520,000	4,000,000	3,981,640	3,984,657	.....	1,156	.....	1,156	.....	3,985,000	.....	...(465,000)	...(465,000)	177,292	04/01/2021	2FE
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022	.....	08/10/2013	Sinking Fund Redemption 100.0	.....	.....	76,613	76,613	76,613	76,605	.....	1	.....	1	.....	76,613	.....	.....	0	5,226	08/10/2022	2AM
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	.....	09/15/2013	MBS Paydown 0.11713603	.....	.....	4,658	4,658	4,505	4,505	.....	.....	.....	0	.....	4,658	.....	.....	0	186	08/15/2030	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035	.....	07/25/2013	MBS Paydown 0.26217898	.....	.....	94,433	94,433	68,582	68,775	.....	7,695	.....	7,695	.....	94,433	.....	.....	0	386	02/25/2035	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035	.....	08/25/2013	MBS Paydown 0.255086278	.....	.....	164,622	164,622	119,556	119,894	.....	29,059	.....	29,059	.....	164,622	.....	.....	0	768	02/25/2035	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035	.....	09/25/2013	MBS Paydown 0.248686473	.....	.....	148,539	148,539	107,877	108,181	.....	24,948	.....	24,948	.....	148,539	.....	.....	0	777	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035	.....	07/25/2013	MBS Paydown 0.31829402	.....	.....	158,339	158,339	118,844	112,994	.....	27,226	.....	27,226	.....	158,339	.....	.....	0	463	06/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035	.....	08/25/2013	MBS Paydown 0.315367901	.....	.....	91,796	91,796	68,899	65,508	.....	7,093	.....	7,093	.....	91,796	.....	.....	0	306	06/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035	.....	09/25/2013	MBS Paydown 0.31458605	.....	.....	24,528	24,528	18,410	17,503	.....	490	.....	490	.....	24,528	.....	.....	0	92	06/25/2035	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	07/25/2013	MBS Paydown 0.16671417	.....	.....	11,430	11,430	11,430	10,265	.....	...(73)	.....	...(73)	.....	11,430	.....	.....	0	328	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	07/25/2013	Pass-Through Loss	.....	.....	.....	3,571	3,571	.....	.....	.....	.....	0	.....	.....	.....	.....	0	103	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	07/25/2013	MBS Paydown 0.16671417	.....	.....	8,164	8,164	8,164	7,332	.....	...(141)	.....	...(141)	.....	8,164	.....	.....	0	235	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	07/25/2013	Pass-Through Loss	.....	.....	.....	2,550	2,550	.....	.....	.....	.....	0	.....	.....	.....	.....	0	73	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	08/25/2013	MBS Paydown 0.163825141	.....	.....	16,935	16,935	16,935	13,839	.....	...(99)	.....	...(99)	.....	16,935	.....	.....	0	558	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	08/25/2013	Pass-Through Loss	.....	.....	.....	3,288	3,288	.....	.....	.....	.....	0	.....	.....	.....	.....	0	108	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.....	08/25/2013	MBS Paydown 0.163825141	.....	.....	12,096	12,096	12,096	9,885	.....	...(190)	.....	...(190)	.....	12,096	.....	.....	0	398	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		08/25/2013	Pass-Through Loss				2,349	2,349					0					0	77	02/25/2036	1FM

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

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			09/25/2013	MBS Paydown 0.16101878.....		14,403	14,403	14,403	13,443		(96)		(96)		14,403			0	531	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			09/25/2013	Pass-Through Loss.....			5,241	5,241					0					0	193	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			09/25/2013	MBS Paydown 0.16101878.....		10,288	10,288	10,288	9,602		(185)		(185)		10,288			0	379	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			09/25/2013	Pass-Through Loss.....			3,744	3,744					0					0	138	02/25/2036	1FM.....
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE.....			07/26/2013	MBS Paydown 0.963916156.....		155,702	155,702	144,540	147,376		8,711		8,711		155,702			0	4,750	06/26/2035	1FM.....
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE.....			08/26/2013	MBS Paydown 0.894685565.....		298,730	298,730	277,316	282,755		16,746		16,746		298,730			0	10,414	06/26/2035	1FM.....
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE.....			09/26/2013	MBS Paydown 0.82325871.....		308,207	308,207	286,113	291,725		16,639		16,639		308,207			0	10,150	06/26/2035	1FM.....
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042.....			07/25/2013	MBS Paydown 0.9775.....		60,000	60,000		59,999		0		0		60,000			0	2,347	01/25/2042	2AM.....
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....			07/15/2013	MBS Paydown 0.76307692.....		176,410	176,410	176,380	176,385		7		7		176,410			0	7,674	07/15/2024	2AM.....
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....			07/15/2013	MBS Paydown 0.87370119.....		105,937	105,937	105,937	105,935		0		0		105,937			0	2,870	01/15/2025	2FE.....
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21.....			07/11/2013	MBS Paydown 0.542765571.....		2,420,045	2,420,045	2,274,842	2,377,815		60,328		60,328		2,420,045			0	10,279	01/11/2021	1FE.....
278265 AC 7	EATON VANCE CORP 6.50 10/02/2017.....			06/28/2013	Cash Tender 120.594.....									0					0	63,225	10/02/2017	1FE.....
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....			07/01/2013	MBS Paydown 0.711479613.....		222,025	222,025	223,135	241,723		18,564		18,564		222,025			0	4,979	10/01/2025	1FE.....
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....			07/01/2013	MBS Paydown 0.713928975.....		220,236	220,236	220,608	220,697		(2,939)		(2,939)		220,236			0	4,660	10/01/2025	1FE.....
285661 AD 6	ELEC DATA SYSTEM B 6.00 08/01/2013.....			08/01/2013	Maturity 100.0.....		3,000,000	3,000,000	2,953,020	2,999,486		3,580		3,580		3,000,000			0	180,000	08/01/2013	2FE.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....			08/11/2013	Sinking Fund Redemption 100.0.....		99,620	99,620	99,620	99,620				0		99,620			0	5,189	02/11/2030	1FE.....
29286B AC 3	ENGILITY HOLDINGS TL LIBOR + 450 7/17/17.....			06/30/2013	Paydown 100.0.....		187,500	187,500	185,815	186,128		217		217		187,500			0	5,460	07/17/2017	3FE.....
29286B AC 3	ENGILITY HOLDINGS TL LIBOR + 450 7/17/17.....			08/09/2013	Paydown 100.0.....		4,625,000	4,625,000	4,583,429	4,591,152		39,459		39,459		4,625,000			0	170,769	07/17/2017	3FE.....
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....			07/25/2013	MBS Paydown 0.093532817.....		267,858	267,858	260,492	260,880		3,372		3,372		267,858			0	109	04/25/2037	1Z.....
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....			08/25/2013	MBS Paydown 0.087491959.....		211,104	211,104	205,298	205,604		2,206		2,206		211,104			0	132	04/25/2037	1Z.....
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....			09/25/2013	MBS Paydown 0.082694716.....		167,644	167,644	163,034	163,277		1,539		1,539		167,644			0	140	04/25/2037	1Z.....
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....			09/10/2013	Sinking Fund Redemption 100.0.....		360,630	360,630	359,574	359,702		120		120		360,630			0	20,224	03/10/2024	3FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			07/15/2013	MBS Paydown 0.98072288.....		30,121	30,121	30,248	30,238		(10)		(10)		30,121			0	740	10/15/2042	1FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			08/15/2013	MBS Paydown 0.97831324.....		30,121	30,121	30,248	30,238		(12)		(12)		30,121			0	846	10/15/2042	1FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			09/15/2013	MBS Paydown 0.975903617.....		30,120	30,120	30,247	30,238		(13)		(13)		30,120			0	951	10/15/2042	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			07/01/2013	Sinking Fund Redemption 100.0.....		37,277	37,277	35,578	36,827		102		102		37,277			0	1,549	06/01/2017	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			08/01/2013	Sinking Fund Redemption 100.0.....		37,498	37,498	35,789	37,046		119		119		37,498			0	1,781	06/01/2017	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			09/01/2013	Sinking Fund Redemption 100.0.....		37,721	37,721	36,002	37,266		138		138		37,721			0	2,016	06/01/2017	1FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			07/03/2013	Paydown 100.0.....		92,389	92,389	92,389	92,389				0		92,389			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			07/19/2013	Paydown 100.0.....		567	26,397	26,397	26,397				0		567			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			07/23/2013	Paydown 100.0.....		79,191	79,191	79,191	79,191				0		79,191			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			07/30/2013	Paydown 100.0.....		112,187	112,187	112,187	112,187		(0)		(0)		112,187			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			08/06/2013	Paydown 100.0.....		442,149	442,149	442,149	442,149		0		0		442,149			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			08/07/2013	Paydown 100.0.....		527,939	527,939	527,939	527,939		0		0		527,939			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			08/08/2013	Paydown 100.0.....		118,786	118,786	118,786	118,786		0		0		118,786			0		09/24/2016	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			08/09/2013	Paydown 100.0.....		89,090	89,090	89,090	89,090		(0)		(0)		89,090			0		09/24/2016	4Z.....

SCHEDULE D - PART 4

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

QE05.30

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
319963	ZD	9		08/15/2013	PAYDOWN 100.0.....		857,901	857,901	857,901	857,901		0		0		857,901			0		09/24/2016	4Z
319963	ZD	9		08/16/2013	PAYDOWN 100.0.....		197,977	197,977	197,977	197,977		0		0		197,977			0		09/24/2016	4Z
319963	ZD	9		08/19/2013	PAYDOWN 100.0.....		191,378	191,378	191,378	191,378		(0)		(0)		191,378			0		09/24/2016	4Z
319963	ZD	9		08/22/2013	PAYDOWN 100.0.....		98,989	98,989	98,989	98,989		(0)		(0)		98,989			0		09/24/2016	4Z
319963	ZD	9		08/30/2013	PAYDOWN 100.0.....		131,985	131,985	131,985	131,985		0		0		131,985			0		09/24/2016	4Z
319963	ZD	9		09/04/2013	PAYDOWN 100.0.....		1,597,016	1,597,016	1,597,016	1,597,016		(0)		(0)		1,597,016			0	443	09/24/2016	4Z
319963	ZD	9		09/16/2013	PAYDOWN 100.0.....		197,977	197,977	197,977	197,977		(0)		(0)		197,977			0	670	09/24/2016	4Z
319963	ZD	9		09/25/2013	PAYDOWN 100.0.....		49,201	49,201	49,201	49,201				0		49,201			0		09/24/2016	4Z
319963	ZD	9		09/26/2013	PAYDOWN 100.0.....		124,233	98,403	98,403	98,403				0		124,233			0		09/24/2016	4Z
32028H	AD	5		07/25/2013	MBS PAYDOWN 0.644776963.....		219,070	219,070	204,130	204,677		1,971		1,971		219,070			0	376	07/25/2036	1AM
32028H	AD	5		08/25/2013	MBS PAYDOWN 0.635972732.....		221,347	221,347	206,253	206,805		2,339		2,339		221,347			0	447	07/25/2036	1AM
32028H	AD	5		09/25/2013	MBS PAYDOWN 0.627334697.....		217,169	217,169	202,359	202,901		2,646		2,646		217,169			0	499	07/25/2036	1AM
32051G	NS	0		07/25/2013	MBS PAYDOWN 0.183227198.....		20,716	20,716	15,615	15,254		3,073		3,073		20,716			0	85	06/25/2035	1FM
32051G	NS	0		08/25/2013	MBS PAYDOWN 0.180923102.....		10,599	10,599	7,989	7,804		308		308		10,599			0	49	06/25/2035	1FM
32051G	NS	0		09/25/2013	MBS PAYDOWN 0.176064315.....		22,350	22,350	16,847	16,458		3,757		3,757		22,350			0	117	06/25/2035	1FM
32051G	Y2	5		07/25/2013	MBS PAYDOWN 0.355814158.....		1,444	1,444	910	963		10		10		1,444			0	22	05/25/2036	1FM
32051G	Y2	5		08/25/2013	MBS PAYDOWN 0.355458321.....		1,555	1,555	980	1,037		13		13		1,555			0	27	05/25/2036	1FM
32051G	Y2	5		09/25/2013	MBS PAYDOWN 0.348020441.....		32,504	32,504	20,477	21,678		10,140		10,140		32,504			0	637	05/25/2036	1FM
32051S	AA	7		07/25/2013	MBS PAYDOWN 0.353335751.....		101,197	101,197	69,573	68,916		15,133		15,133		101,197			0	414	04/25/2035	1FM
32051S	AA	7		08/25/2013	MBS PAYDOWN 0.350536037.....		41,996	41,996	28,872	28,599		954		954		41,996			0	196	04/25/2035	1FM
32051S	AA	7		09/25/2013	MBS PAYDOWN 0.345591348.....		74,170	74,170	50,992	50,511		6,747		6,747		74,170			0	388	04/25/2035	1FM
32056J	AA	2		11/25/2012	MBS PAYDOWN 0.387946511.....				(25,603)					0					0		11/25/2037	1FM
32056J	AA	2		12/25/2012	MBS PAYDOWN 0.386662271.....			93,974	(43,595)					0					0		11/25/2037	1FM
32056J	AA	2		01/25/2013	MBS PAYDOWN 0.383156211.....		106,489	(1,220,446)	69,198	106,489		(106,489)		(106,489)			106,489	106,489	(14,026)		11/25/2037	1FM
32056J	AA	2		02/25/2013	MBS PAYDOWN 0.377869332.....		0	262,011	0					0		0			0	1,360	11/25/2037	1FM
32056J	AA	2		02/25/2013	PASS-THROUGH LOSS.....			(2,954)	(1,919)					0					0	990	11/25/2037	1FM
32056J	AA	2		03/25/2013	MBS PAYDOWN 0.375755098.....		0	158,742	(0)					0					0	1,255	11/25/2037	1FM
32056J	AA	2		03/25/2013	PASS-THROUGH LOSS.....			4,033	2,621					0					0	32	11/25/2037	1FM
32056J	AA	2		04/25/2013	MBS PAYDOWN 0.375425938.....		0	24,086	(0)					0		(0)			0	244	11/25/2037	1FM
32056J	AA	2		05/25/2013	MBS PAYDOWN 0.370776185.....		0	362,471	0					0					0	4,146	11/25/2037	1FM
32056J	AA	2		05/25/2013	PASS-THROUGH LOSS.....			22,225	14,442					0					0	254	11/25/2037	1FM
32056J	AA	2		06/25/2013	MBS PAYDOWN 0.363217552.....		0	164,389	0					0					0	7,866	11/25/2037	1FM
32056J	AA	2		06/25/2013	PASS-THROUGH LOSS.....			51,128	33,224					0					0	666	11/25/2037	1FM
32056J	AA	2		07/25/2013	MBS PAYDOWN 0.361788552.....		104,567	104,567	67,949	66,545		1,452		1,452		104,567			0	1,699	11/25/2037	1FM
32056J	AA	2		08/25/2013	MBS PAYDOWN 0.355766851.....		294,749	440,638	185,759	280,417		6,119		6,119		294,750			0	8,056	11/25/2037	1FM

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

QE05.31

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....			09/25/2013	MBS Paydown 0.353517478.....		53,131	53,131	34,525	104,748		1,853		1,853		53,131			0	1,080	11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....			09/25/2013	Pass-Through Loss.....			111,467	72,432					0					0	2,265	11/25/2037	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			07/25/2013	MBS Paydown 0.45972501.....		98,801	98,801	76,200	81,381		4,101		4,101		98,801			0	273	02/25/2036	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			08/25/2013	MBS Paydown 0.44610055.....		177,118	177,118	136,602	145,890		9,917		9,917		177,118			0	561	02/25/2036	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			09/25/2013	MBS Paydown 0.43240229.....		178,077	178,077	137,342	146,680		11,699		11,699		178,077			0	632	02/25/2036	1FM.....
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013.....			05/24/2013	Partial Make Whole Call 103.9898103		625,532	601,532	601,532					0		601,532		24,000	24,000	27,069	11/15/2013	2AM.....
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013.....			05/24/2013	Sinking Fund Redemption 100.0.....		(601,540)	(601,540)	(601,540)			3		3		(601,532)			0	(27,069)	11/15/2013	2AM.....
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			07/25/2013	MBS Paydown 0.07835626.....		2,502	2,502	2,582	2,538		(36)		(36)		2,502			0	105	12/25/2028	4FM.....
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			08/25/2013	MBS Paydown 0.074593757.....		18,813	18,813	19,420	19,086		(355)		(355)		18,813			0	899	12/25/2028	4FM.....
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			09/25/2013	MBS Paydown 0.07308193.....		7,559	7,559	7,803	7,669		(134)		(134)		7,559			0	406	12/25/2028	4FM.....
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			07/25/2013	MBS Paydown 0.095052358.....		15,903	15,903	12,524	14,062		1,089		1,089		15,903			0	426	04/25/2033	1FM.....
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			08/25/2013	MBS Paydown 0.090555649.....		13,490	13,490	10,623	11,928		844		844		13,490			0	413	04/25/2033	1FM.....
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			09/25/2013	MBS Paydown 0.087111595.....		10,332	10,332	8,137	9,136		613		613		10,332			0	356	04/25/2033	1FM.....
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...			07/25/2013	MBS Paydown 0.500535487.....		29,592	29,592	28,120	6,523,557		161		161		29,592			0	626	07/25/2035	1FM.....
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...			08/25/2013	MBS Paydown 0.477829439.....		89,121	89,121	84,687	19,646,562		1,393		1,393		89,121			0	2,144	07/25/2035	1FM.....
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...			09/25/2013	MBS Paydown 0.476274505.....		6,103	6,103	5,799	1,345,452		48		48		6,103			0	165	07/25/2035	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....			07/26/2013	MBS Paydown 0.662844961.....		1,533,979	1,533,979	1,492,511	1,501,134		24,337		24,337		1,533,979			0	53,420	01/26/2037	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....			08/26/2013	MBS Paydown 0.620066224.....		1,585,946	1,585,946	1,543,073	1,551,989		26,875		26,875		1,585,946			0	63,122	01/26/2037	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....			09/26/2013	MBS Paydown 0.59792447.....		820,866	820,866	798,676	803,290		12,603		12,603		820,866			0	36,754	01/26/2037	1FM.....
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038.....			09/12/2013	MBS Paydown 0.999747266.....		100	100	107	103		(4)		(4)		100			0	4	07/12/2038	1FE.....
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....			07/15/2013	Sinking Fund Redemption 100.0.....		8,785	8,785	8,785	8,785				0		8,785			0	222	03/15/2019	1FE.....
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....			08/15/2013	Sinking Fund Redemption 100.0.....		8,785	8,785	8,785	8,785				0		8,785			0	254	03/15/2019	1FE.....
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....			09/15/2013	Sinking Fund Redemption 100.0.....		8,785	8,785	8,785	8,785				0		8,785			0	286	03/15/2019	1FE.....
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....			07/25/2013	MBS Paydown 0.489813094.....		156,268	156,268	155,426	155,605		392		392		156,268			0	5,014	02/25/2034	1FM.....
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....			08/25/2013	MBS Paydown 0.487720269.....		8,817	8,817	8,770	8,780		21		21		8,817			0	323	02/25/2034	1FM.....
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....			09/25/2013	MBS Paydown 0.45425957.....		140,970	140,970	140,210	140,372		396		396		140,970			0	5,815	02/25/2034	1FM.....
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....			07/25/2013	MBS Paydown 0.621144164.....		57,683	57,683	56,530	56,548		92		92		57,683			0	126	06/25/2035	1Z.....
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....			08/25/2013	MBS Paydown 0.611085583.....		105,615	105,615	103,503	103,537		231		231		105,615			0	312	06/25/2035	1Z.....
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....			09/25/2013	MBS Paydown 0.605376669.....		59,944	59,944	58,745	58,764		162		162		59,944			0	236	06/25/2035	1Z.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....			07/25/2013	MBS Paydown 0.666648701.....		102,004	102,004	72,132	69,649		1,651		1,651		102,004			0	252	05/25/2046	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....			08/25/2013	MBS Paydown 0.583142361.....		1,522,070	1,522,070	1,076,343	1,039,282		436,728		436,728		1,522,070			0	4,310	05/25/2046	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....			09/25/2013	MBS Paydown 0.562395447.....		378,154	378,154	267,414	258,207		50,206		50,206		378,154			0	1,198	05/25/2046	1FM.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....			07/25/2013	MBS Paydown 0.75434687.....		131,878	131,878	90,996	87,417		15,618		15,618		131,878			0	3,761	07/25/2036	1FM.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....			08/25/2013	MBS Paydown 0.745834235.....		170,253	170,253	117,474	112,854		29,489		29,489		170,253			0	5,529	07/25/2036	1FM.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....			09/25/2013	MBS Paydown 0.73349315.....		246,822	246,822	170,307	163,609		54,640		54,640		246,822			0	8,989	07/25/2036	1FM.....

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

QE05.32

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	.....	07/25/2013	MBS Paydown 0.15424197	.....	.....	119,978	119,978	95,532	97,554	.....	11,638	.....	11,638	.....	119,978	.....	.....	0	275	08/25/2046	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	.....	08/25/2013	MBS Paydown 0.149821615	.....	.....	96,938	96,938	77,187	78,821	.....	7,273	.....	7,273	.....	96,938	.....	.....	0	255	08/25/2046	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	.....	09/25/2013	MBS Paydown 0.14459283	.....	.....	114,667	114,667	91,304	93,236	.....	12,062	.....	12,062	.....	114,667	.....	.....	0	337	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	07/25/2013	MBS Paydown 0.159902302	.....	.....	26,232	26,232	24,314	23,547	.....	(371)	.....	(371)	.....	26,232	.....	.....	0	918	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	08/25/2013	MBS Paydown 0.141404568	.....	.....	448,459	448,459	415,665	402,547	.....	27,418	.....	27,418	.....	448,459	.....	.....	0	17,932	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	09/25/2013	MBS Paydown 0.140849385	.....	.....	12,548	12,548	11,631	12,082	.....	(212)	.....	(212)	.....	12,548	.....	.....	0	564	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	09/25/2013	Pass-Through Loss	.....	.....	.....	912	845	.....	.....	.....	.....	0	.....	912	.....	(912)	(912)	41	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....	3,503,332	.....	.....	.....	0	.....	(916)	.....	916	916	.....	06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.....	07/09/2013	Sinking Fund Redemption 100.0	.....	.....	17,578	17,578	17,824	17,791	.....	(8)	.....	(8)	.....	17,578	.....	.....	0	658	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.....	08/09/2013	Sinking Fund Redemption 100.0	.....	.....	17,672	17,672	17,920	17,886	.....	(9)	.....	(9)	.....	17,672	.....	.....	0	757	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.....	09/09/2013	Sinking Fund Redemption 100.0	.....	.....	17,767	17,767	18,015	17,982	.....	(11)	.....	(11)	.....	17,767	.....	.....	0	849	10/09/2029	1FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045	.....	08/28/2013	CITIGROUP	.....	.....	3,862,500	4,000,000	3,907,500	3,907,500	.....	994	.....	994	.....	3,908,495	.....	(45,995)	(45,995)	18,923	11/10/2045	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.....	07/20/2013	Sinking Fund Redemption 100.0	.....	.....	6,311	6,311	6,066	6,177	.....	144	.....	144	.....	6,311	.....	.....	0	246	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.....	08/20/2013	Sinking Fund Redemption 100.0	.....	.....	6,341	6,341	6,095	6,207	.....	145	.....	145	.....	6,341	.....	.....	0	283	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.....	09/20/2013	Sinking Fund Redemption 100.0	.....	.....	6,151	6,151	5,912	6,020	.....	141	.....	141	.....	6,151	.....	.....	0	309	09/20/2016	3FE
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017	.....	06/30/2013	Paydown 100.0	.....	.....	113,750	113,750	111,213	111,521	.....	304	.....	304	.....	113,750	.....	.....	0	10,932	09/17/2017	3Z
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017	.....	09/30/2013	Paydown 100.0	.....	.....	264,633	113,750	111,213	111,521	.....	519	.....	519	.....	264,633	.....	.....	0	10,932	09/17/2017	3Z
371866 zb 3	GENESIS GRP TL B 12.00 11/13/2013	.....	08/07/2013	Book Value Adjustment	.....	.....	24,117	.....	.....	.....	.....	.....	.....	0	.....	24,117	.....	.....	0	.....	11/13/2013	3Z
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R..	07/17/2013	MBS Paydown 0.900000003	.....	.....	66,667	66,667	66,653	66,654	.....	1	.....	1	.....	66,667	.....	.....	0	1,598	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R..	08/17/2013	MBS Paydown 0.891666669	.....	.....	66,667	66,667	66,653	66,654	.....	2	.....	2	.....	66,667	.....	.....	0	1,827	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R..	09/17/2013	MBS Paydown 0.883333336	.....	.....	66,667	66,667	66,653	66,654	.....	2	.....	2	.....	66,667	.....	.....	0	2,055	07/19/2027	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R..	07/17/2013	MBS Paydown 0.975	.....	.....	54,167	54,167	54,163	54,163	.....	0	.....	0	.....	54,167	.....	.....	0	336	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	.....	.....	81,250	81,250	80,688	80,688	.....	7	.....	7	.....	81,250	.....	.....	0	538	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	.....	.....	81,250	81,250	80,688	80,688	.....	16	.....	16	.....	81,250	.....	.....	0	740	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R..	09/19/2013	Consent Fee	.....	.....	2,243	.....	9,494,656	.....	.....	16	.....	16	.....	2,243	.....	.....	0	740	04/17/2028	1FE
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	07/25/2013	MBS Paydown 0.418922125	.....	.....	49,693	49,693	49,693	41,505	.....	5,585	.....	5,585	.....	49,693	.....	.....	0	1,831	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	07/25/2013	Pass-Through Loss	.....	.....	.....	6,872	6,872	.....	.....	.....	.....	0	.....	.....	.....	.....	0	253	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	08/25/2013	MBS Paydown 0.405303394	.....	.....	63,935	63,935	63,935	47,965	.....	6,454	.....	6,454	.....	63,935	.....	.....	0	2,689	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	08/25/2013	Pass-Through Loss	.....	.....	.....	1,435	1,435	.....	.....	.....	.....	0	.....	.....	.....	.....	0	60	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	09/25/2013	MBS Paydown 0.389791622	.....	.....	74,457	74,457	74,457	54,632	.....	7,351	.....	7,351	.....	74,457	.....	.....	0	3,528	05/25/2036	1FM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	.....	07/15/2013	MBS Paydown 0.0270296	.....	.....	9,011	9,011	9,289	9,017	.....	(20)	.....	(20)	.....	9,011	.....	.....	0	372	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	.....	08/15/2013	MBS Paydown 0.02545217	.....	.....	9,465	9,465	9,757	9,472	.....	(23)	.....	(23)	.....	9,465	.....	.....	0	446	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	.....	09/15/2013	MBS Paydown 0.02398812	.....	.....	8,784	8,784	9,056	8,791	.....	(24)	.....	(24)	.....	8,784	.....	.....	0	466	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	.....	07/25/2013	MBS Paydown 0.037139546	.....	.....	11,901	11,901	11,031	11,372	.....	454	.....	454	.....	11,901	.....	.....	0	45	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	.....	08/25/2013	MBS Paydown 0.034741357	.....	.....	11,991	11,991	11,115	11,458	.....	523	.....	523	.....	11,991	.....	.....	0	52	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	.....	09/25/2013	MBS Paydown 0.033256943	.....	.....	7,422	7,422	6,880	7,092	.....	365	.....	365	.....	7,422	.....	.....	0	36	07/25/2030	1FM

SCHEDULE D - PART 4

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

QE05.33

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		....	07/25/2013	MBS Paydown 0.213716732.....		42,569	42,569	42,356	42,266			1	1		42,569			0	1,292	09/25/2034	1FM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		....	08/25/2013	MBS Paydown 0.209530839.....		41,859	41,859	41,650	41,561		(1)		(1)		41,859			0	1,456	09/25/2034	1FM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		....	09/25/2013	MBS Paydown 0.205371622.....		41,592	41,592	41,384	41,296		150		150		41,592			0	1,630	09/25/2034	1FM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		....	07/21/2013	MBS Paydown 0.28642566.....		6,888	6,888	4,856	3,596				0		6,888			0	16	07/21/2036	1FM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		....	08/21/2013	MBS Paydown 0.28266802.....		6,106	6,106	4,305	3,187				0		6,106			0	16	07/21/2036	1FM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		....	09/21/2013	MBS Paydown 0.276974982.....		9,251	9,251	6,522	4,829				0		9,251			0	27	07/21/2036	1FM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		....	07/19/2013	MBS Paydown 0.564093055.....		90,507	90,507	72,632	73,158		12,635		12,635		90,507			0	1,345	06/19/2034	1FM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		....	08/19/2013	MBS Paydown 0.553399138.....		53,470	53,470	42,909	43,220		5,317		5,317		53,470			0	901	06/19/2034	1FM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		....	09/19/2013	MBS Paydown 0.545560284.....		39,194	39,194	31,453	31,681		2,537		2,537		39,194			0	738	06/19/2034	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		....	07/19/2013	MBS Paydown 0.270230958.....		50,893	50,893		33,724		6,109		6,109		50,893			0	153	11/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		....	08/19/2013	MBS Paydown 0.26794763.....		31,967	31,967	22,365	21,182		536		536		31,967			0	110	11/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		....	09/19/2013	MBS Paydown 0.266036335.....		26,758	26,758		17,731		486		486		26,758			0	103	11/19/2035	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		....	07/19/2013	MBS Paydown 0.20885562.....		16,073	16,073	11,336	11,556		242		242		16,073			0	48	08/19/2045	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		....	08/19/2013	MBS Paydown 0.20585374.....		41,276	41,276	29,111	29,675		691		691		41,276			0	142	08/19/2045	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		....	09/19/2013	MBS Paydown 0.20543965.....		5,694	5,694	4,016	4,094		119		119		5,694			0	22	08/19/2045	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		....	07/19/2013	MBS Paydown 0.352140464.....		2,790	2,790	1,981	1,766		(4)		(4)		2,790			0	7	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		....	08/19/2013	MBS Paydown 0.350675424.....		3,370	3,370	2,392	2,133		(10)		(10)		3,370			0	9	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		....	09/19/2013	MBS Paydown 0.3487756.....		4,370	4,370	3,102	2,766		(18)		(18)		4,370			0	13	09/19/2046	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		....	09/20/2013	MBS Paydown 0.9925.....		31,875	31,875	63,750	31,875		(0)		(0)		31,875			0	594	03/20/2043	1Z.....
415864 AH 0	HARSCO CORP 5.125 09/15/2013.....		....	09/15/2013	Maturity 100.0.....		5,000,000	5,000,000	5,023,878	5,006,732		(23,058)		(23,058)		5,000,000			0	256,250	09/15/2013	2FE.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		....	07/25/2013	MBS Paydown 0.699770876.....		75,496	75,496		66,718		2,222		2,222		75,496			0	257	01/25/2036	1FM.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		....	08/25/2013	MBS Paydown 0.684779236.....		119,933	119,933	101,793	105,989		7,034		7,034		119,933			0	469	01/25/2036	1FM.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		....	09/25/2013	MBS Paydown 0.670571858.....		113,659	113,659	96,468	100,444		7,074		7,074		113,659			0	498	01/25/2036	1FM.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		....	07/25/2013	MBS Paydown 0.333702053.....		2,228	2,228	1,292	171		1,389		1,389		2,228			0	3	11/25/2036	1FM.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		....	08/25/2013	MBS Paydown 0.331718488.....		1,884	1,884	1,093	145		1,120		1,120		1,884			0	30	11/25/2036	1FM.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		....	09/25/2013	MBS Paydown 0.33006958.....		1,566	1,566	909	120		851		851		1,566			0	18	11/25/2036	1FM.....
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....		....	09/25/2013	MBS Paydown 0.99495109.....		75,734	75,734	45,188	55,475		3,322		3,322		75,734			0	220	07/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		....	07/25/2013	MBS Paydown 0.172811872.....		5,936	5,936	4,039	940		391		391		5,936			0	11	02/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		....	08/25/2013	MBS Paydown 0.170111304.....		8,912	8,912	6,064	1,411		1,412		1,412		8,912			0	18	02/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		....	09/25/2013	MBS Paydown 0.167758867.....		7,763	7,763	5,282	1,229		661		661		7,763			0	18	02/25/2037	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....		....	07/25/2013	MBS Paydown 0.11823695.....		78,145	78,145	67,986	69,302		1,218		1,218		78,145			0	330	07/25/2034	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....		....	08/25/2013	MBS Paydown 0.117209227.....		39,412	39,412	34,289	34,952		650		650		39,412			0	191	07/25/2034	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....		....	09/25/2013	MBS Paydown 0.114530082.....		102,743	102,743	89,386	91,117		4,940		4,940		102,743			0	559	07/25/2034	1FM.....
441812 KD 5	HOUSEHOLD FIN CO 4.75 07/15/2013.....		....	07/15/2013	Maturity 100.0.....		7,000,000	7,000,000	6,685,630	6,998,417		21,890		21,890		7,000,000			0	332,500	07/15/2013	1FE.....
44266R AA 5	HOWARD HUGHES 3.45 09/01/14.....		....	08/16/2013	Make Whole Call 103.3057074...		3,099,171	3,000,000	2,993,220	2,998,332		2,363		2,363		3,000,000		99,171	99,171	99,188	09/01/2014	1FE.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023.....		....	09/15/2013	Sinking Fund Redemption 100.0.....		218,432	218,432	213,993	215,700		323		323		218,432			0	10,965	03/15/2023	1FE.....

SCHEDULE D - PART 4

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

QE05.34

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
44329H AS 3	HP COMM LLC 5.32 03/15/2023.....		....	09/15/2013	Sinking Fund Redemption 100.0.....	.....	54,054	54,054	53,173	53,515	.....	63	.....	63	.....	54,054	.....	.....	0	2,876	03/15/2023	3AM.....
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016.....		....	07/05/2013	Paydown 100.0.....	.....	236,250	236,250	204,363	216,264	.....	3,863	.....	3,863	.....	236,250	.....	.....	0	15,240	09/28/2016	5.....
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016.....		....	08/01/2013	Paydown 101.5.....	.....	8,741,250	8,741,250	7,561,413	8,001,780	.....	903,221	.....	903,221	.....	8,741,250	.....	.....	0	750,496	09/28/2016	5.....
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....		R..	09/01/2013	MBS Paydown 0.279965587.....	.....	1,236,625	1,236,625	1,207,787	1,218,129	.....	34,957	.....	34,957	.....	1,236,625	.....	.....	0	12,533	12/01/2017	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		....	07/25/2013	MBS Paydown 0.965.....	.....	140,000	140,000	.....	140,007	.....	5	.....	5	.....	140,000	.....	.....	0	3,881	01/25/2043	1Z.....
45252H AE 2	IMMUCOR TL B-1 L+450 8/19/2018.....		....	12/28/2012	Paydown 100.0.....	.....	17,500	(35,000)	.....	.....	.....	0	.....	0	.....	17,500	.....	.....	0	.....	08/19/2018	3FE.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		....	07/25/2013	MBS Paydown 0.202856811.....	.....	12,739	12,739	12,257	12,305	.....	5	.....	5	.....	12,739	.....	.....	0	354	09/25/2034	1FM.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		....	08/25/2013	MBS Paydown 0.200451965.....	.....	34,089	34,089	32,799	32,926	.....	214	.....	214	.....	34,089	.....	.....	0	1,083	09/25/2034	1FM.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		....	09/25/2013	MBS Paydown 0.198611995.....	.....	26,082	26,082	25,095	25,192	.....	13	.....	13	.....	26,082	.....	.....	0	932	09/25/2034	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		....	07/25/2013	MBS Paydown 0.15527048.....	.....	60,503	60,503	49,158	49,763	.....	876	.....	876	.....	60,503	.....	.....	0	291	04/25/2035	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		....	08/25/2013	MBS Paydown 0.1542857.....	.....	42,346	42,346	34,405	34,829	.....	703	.....	703	.....	42,346	.....	.....	0	234	04/25/2035	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		....	09/25/2013	MBS Paydown 0.15244762.....	.....	79,037	79,037	64,217	65,008	.....	1,443	.....	1,443	.....	79,037	.....	.....	0	490	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		....	07/25/2013	MBS Paydown 0.16796983.....	.....	14,239	14,239	7,404	1,645	.....	52	.....	52	.....	14,239	.....	.....	0	69	08/25/2035	4FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		....	08/25/2013	MBS Paydown 0.166810079.....	.....	13,917	13,917	7,237	1,608	.....	50	.....	50	.....	13,917	.....	.....	0	78	08/25/2035	4FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		....	09/25/2013	MBS Paydown 0.16444239.....	.....	28,412	28,412	14,774	3,283	.....	103	.....	103	.....	28,412	.....	.....	0	178	08/25/2035	4FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		....	07/25/2013	MBS Paydown 0.435915672.....	.....	598	598	418	442	.....	86	.....	86	.....	598	.....	.....	0	2	05/25/2036	1FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		....	08/25/2013	MBS Paydown 0.433297808.....	.....	982	982	687	726	.....	190	.....	190	.....	982	.....	.....	0	4	05/25/2036	1FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		....	09/25/2013	MBS Paydown 0.424454768.....	.....	3,316	3,316	2,321	2,451	.....	821	.....	821	.....	3,316	.....	.....	0	14	05/25/2036	1FM.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....		....	07/25/2013	MBS Paydown 0.169715215.....	.....	1,751	1,751	1,427	1,751	.....	0	.....	0	.....	1,751	.....	.....	0	3	10/25/2013	6*.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....		....	08/25/2013	MBS Paydown 0.169480971.....	.....	707	707	577	707	.....	0	.....	0	.....	707	.....	.....	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.....	.....	52	52	43	52	.....	0	.....	0	.....	52	.....	.....	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.....	.....	22,978	22,978	13,557	1,943	.....	13,869	.....	13,869	.....	22,978	.....	.....	0	737	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.....	.....	22,978	22,978	13,557	1,943	.....	14,445	.....	14,445	.....	22,978	.....	.....	0	843	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.....	.....	22,978	22,978	13,557	1,943	.....	15,297	.....	15,297	.....	22,978	.....	.....	0	948	06/25/2035	1FM.....
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....		....	07/25/2013	MBS Paydown 0.17547981.....	.....	123,641	123,641	125,110	124,517	.....	(1,239)	.....	(1,239)	.....	123,641	.....	.....	0	4,126	01/25/2033	1FM.....
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....		....	08/25/2013	MBS Paydown 0.162903268.....	.....	125,765	125,765	127,259	126,656	.....	(1,234)	.....	(1,234)	.....	125,765	.....	.....	0	4,788	01/25/2033	1FM.....
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....		....	09/25/2013	MBS Paydown 0.162517735.....	.....	3,855	3,855	3,901	3,883	.....	1	.....	1	.....	3,855	.....	.....	0	165	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		....	07/25/2013	MBS Paydown 0.202008572.....	.....	28,751	28,751	24,798	26,345	.....	851	.....	851	.....	28,751	.....	.....	0	959	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		....	08/25/2013	MBS Paydown 0.187530729.....	.....	29,245	29,245	25,224	26,797	.....	1,139	.....	1,139	.....	29,245	.....	.....	0	1,113	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		....	09/25/2013	MBS Paydown 0.187086911.....	.....	897	897	773	821	.....	18	.....	18	.....	897	.....	.....	0	38	01/25/2033	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		....	07/25/2013	MBS Paydown 0.129015005.....	.....	2,595	2,595	2,128	2,150	.....	25	.....	25	.....	2,595	.....	.....	0	40	10/25/2034	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		....	08/25/2013	MBS Paydown 0.126878502.....	.....	21,365	21,365	17,519	17,698	.....	463	.....	463	.....	21,365	.....	.....	0	372	10/25/2034	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		....	09/25/2013	MBS Paydown 0.124963551.....	.....	19,150	19,150	15,703	15,862	.....	246	.....	246	.....	19,150	.....	.....	0	374	10/25/2034	1FM.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		....	07/25/2013	MBS Paydown 0.387474166.....	.....	1,248	1,248	949	.....	.....	27	.....	27	.....	.....	.....	1,248	1,248	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	.....	1,248	(1,248)	(1,248)	.....	.....	06/25/2039	6FE.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		....	09/25/2013	MBS Paydown 0.382170122.....	.....	7,956	7,956	6,047	.....	.....	189	.....	189	.....	.....	.....	7,956	7,956	14	06/25/2039	6FE.....

SCHEDULE D - PART 4

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

QE05.35

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	0	.....	.....	.....	.....0	.....	.....7,956	.....	.....(7,956)	(7,956)	.....	06/25/2039	6FE.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		....	07/25/2013	MBS Paydown 0.39560709.....	.....	106,331	106,331	63,732	64,463	.....	25,387	.....	25,387	.....	106,331	.....	.....	.....0	311	07/25/2036	1FM.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		....	08/25/2013	MBS Paydown 0.390038165.....	.....	105,810	105,810	63,420	64,146	.....	27,019	.....	27,019	.....	105,810	.....	.....	.....0	352	07/25/2036	1FM.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		....	09/25/2013	MBS Paydown 0.381070016.....	.....	170,395	170,395	102,130	103,301	.....	52,957	.....	52,957	.....	170,395	.....	.....	.....0	636	07/25/2036	1FM.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....		....	07/15/2013	MBS Paydown 0.767539949.....	.....	32,713	32,713	32,707	32,707	.....	1	.....	1	.....	32,713	.....	.....	.....0	729	12/15/2048	1FE.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....		....	08/15/2013	MBS Paydown 0.756628351.....	.....	43,646	43,646	43,638	43,639	.....	2	.....	2	.....	43,646	.....	.....	.....0	1,112	12/15/2048	1FE.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....		....	09/15/2013	MBS Paydown 0.747878828.....	.....	34,998	34,998	34,991	34,992	.....	2	.....	2	.....	34,998	.....	.....	.....0	1,003	12/15/2048	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....		....	07/15/2013	MBS Paydown 0.8887111.....	.....	41,024	41,024	41,013	41,014	.....	1	.....	1	.....	41,024	.....	.....	.....0	1,125	10/15/2056	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....		....	08/15/2013	MBS Paydown 0.881038776.....	.....	53,706	53,706	53,692	53,694	.....	1	.....	1	.....	53,706	.....	.....	.....0	1,683	10/15/2056	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....		....	09/15/2013	MBS Paydown 0.87130474.....	.....	68,138	68,138	68,120	68,122	.....	3	.....	3	.....	68,138	.....	.....	.....0	2,402	10/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56.....		....	07/15/2013	MBS Paydown 0.938714593.....	.....	35,394	35,394	35,374	35,368	.....	1	.....	1	.....	35,394	.....	.....	.....0	1,020	09/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56.....		....	08/15/2013	MBS Paydown 0.932200928.....	.....	52,109	52,109	52,079	52,071	.....	5	.....	5	.....	52,109	.....	.....	.....0	1,716	09/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56.....		....	09/15/2013	MBS Paydown 0.92394159.....	.....	66,075	66,075	66,037	66,026	.....	3	.....	3	.....	66,075	.....	.....	.....0	2,448	09/15/2056	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		....	07/15/2013	MBS Paydown 0.955878343.....	.....	20,040	20,040	20,035	20,036	.....	0	.....	0	.....	20,040	.....	.....	.....0	487	02/16/2065	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		....	08/15/2013	MBS Paydown 0.950200645.....	.....	28,388	28,388	28,382	28,382	.....	1	.....	1	.....	28,388	.....	.....	.....0	790	02/16/2065	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		....	09/15/2013	MBS Paydown 0.939997509.....	.....	51,016	51,016	51,004	51,005	.....	4	.....	4	.....	51,016	.....	.....	.....0	1,605	02/16/2065	1FE.....
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....		....	07/15/2013	MBS Paydown 0.984903165.....	.....	8,968	8,968	8,962	8,962	.....	0	.....	0	.....	8,968	.....	.....	.....0	167	09/15/2065	1FE.....
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....		....	08/15/2013	MBS Paydown 0.981514636.....	.....	13,554	13,554	13,545	13,545	.....	0	.....	0	.....	13,554	.....	.....	.....0	289	09/15/2065	1FE.....
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....		....	09/15/2013	MBS Paydown 0.976115199.....	.....	21,598	21,598	21,583	21,584	.....	5	.....	5	.....	21,598	.....	.....	.....0	520	09/15/2065	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		....	07/15/2013	MBS Paydown 0.998081509.....	.....	7,342	7,342	7,337	7,337	.....	0	.....	0	.....	7,342	.....	.....	.....0	76	04/15/2067	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		....	08/15/2013	MBS Paydown 0.994959427.....	.....	23,728	23,728	23,711	23,712	.....	1	.....	1	.....	23,728	.....	.....	.....0	308	04/15/2067	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		....	09/15/2013	MBS Paydown 0.990283295.....	.....	35,539	35,539	35,514	35,515	.....	0	.....	0	.....	35,539	.....	.....	.....0	559	04/15/2067	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062.....		....	08/15/2013	MBS Paydown 0.999246225.....	.....	6,030	6,030	6,029	6,029	.....	0	.....	0	.....	6,030	.....	.....	.....0	11	03/15/2062	1FE.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		....	07/25/2013	MBS Paydown 0.2695741.....	.....	341,026	341,026	302,661	303,395	.....	32,165	.....	32,165	.....	341,026	.....	.....	.....0	5,862	07/25/2035	1FM.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		....	08/25/2013	MBS Paydown 0.26430169.....	.....	121,793	121,793	108,091	108,353	.....	7,212	.....	7,212	.....	121,793	.....	.....	.....0	2,375	07/25/2035	1FM.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		....	09/25/2013	MBS Paydown 0.2564787.....	.....	180,711	180,711	160,381	160,770	.....	14,503	.....	14,503	.....	180,711	.....	.....	.....0	3,942	07/25/2035	1FM.....
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....		....	07/15/2013	MBS Paydown 0.070681019.....	.....	34,120	34,120	30,996	33,697	.....	706	.....	706	.....	34,120	.....	.....	.....0	1,428	07/15/2041	1FM.....
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....		....	08/15/2013	MBS Paydown 0.05694735.....	.....	27,467	27,467	24,952	27,127	.....	630	.....	630	.....	27,467	.....	.....	.....0	1,252	07/15/2041	1FM.....
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....		....	09/15/2013	MBS Paydown 0.0.....	.....	113,895	113,895	103,466	112,482	.....	3,950	.....	3,950	.....	113,895	.....	.....	.....0	6,240	07/15/2041	1FM.....
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....		....	09/15/2013	MBS Paydown 0.978649194.....	.....	400,178	400,178	402,877	399,857	.....	(662)	.....	(662)	.....	400,178	.....	.....	.....0	15,405	07/15/2041	1FM.....
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		....	07/15/2013	MBS Paydown 0.058158967.....	.....	12,235	12,235	10,476	12,235	.....	781	.....	781	.....	12,235	.....	.....	.....0	42	07/15/2019	1FM.....
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		....	08/15/2013	MBS Paydown 0.0.....	.....	465,272	465,272	398,389	465,272	.....	29,715	.....	29,715	.....	465,272	.....	.....	.....0	1,806	07/15/2019	1FM.....
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....		....	08/25/2013	MBS Paydown 0.13649578.....	.....	214,390	214,390	201,191	201,191	.....	13,594	.....	13,594	.....	214,390	.....	.....	.....0	.....	05/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		....	07/25/2013	MBS Paydown 0.452668351.....	.....	13,204	13,204	12,704	10,388	.....	(107)	.....	(107)	.....	13,204	.....	.....	.....0	462	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.....	.....	38,643	38,643	37,182	30,403	.....	3,050	.....	3,050	.....	38,643	.....	.....	.....0	1,546	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.....	.....	44,843	44,843	43,147	35,280	.....	4,439	.....	4,439	.....	44,843	.....	.....	.....0	2,018	12/25/2035	3FM.....

SCHEDULE D - PART 4

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

QE05.36

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			07/25/2013	MBS Paydown 0.3886245.....		11,210	11,210	11,263	12,430		123		123		11,210			0	180	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			07/25/2013	Pass-Through Loss.....			6,137	6,165					0					0	98	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			08/25/2013	MBS Paydown 0.36939622.....		44,164	44,164	44,371	41,335		410		410		44,164			0	806	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			08/25/2013	Pass-Through Loss.....			13,521	13,584					0					0	247	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			09/25/2013	MBS Paydown 0.36764059.....		3,812	3,812	3,830	3,774		37		37		3,812			0	78	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			09/25/2013	Pass-Through Loss.....			1,455	1,461					0					0	30	03/25/2036	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....			09/25/2013	MBS Paydown 0.35102446.....		49,914	49,914	40,929	40,929		27		27		49,914			0	110	03/25/2036	3AM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....			07/25/2013	MBS Paydown 0.77281694.....		9,770	9,770	9,147	7,486		(247)		(247)		9,770			0	328	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....			08/25/2013	MBS Paydown 0.76596026.....		17,979	17,979	16,833	15,763		(531)		(531)		17,979			0	689	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....			08/25/2013	Pass-Through Loss.....			2,591	2,426					0					0	99	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....			09/25/2013	MBS Paydown 0.75488937.....		31,157	31,157	29,171	25,451		2,532		2,532		31,157			0	1,344	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....			09/25/2013	Pass-Through Loss.....			2,056	1,925					0					0	89	03/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			07/25/2013	MBS Paydown 0.54113529.....		129	129	96	13,659		(2,547)		(2,547)		129			0	4	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			07/25/2013	Pass-Through Loss.....			19,336	14,405					0		19,336		(19,336)	(19,336)	616	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			07/31/2013	Book Value Adjustment.....					1,499,593				0		(19,336)		19,336	19,336		11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			08/25/2013	MBS Paydown 0.51759417.....		84,774	84,774	63,157	64,643		12,229		12,229		84,774			0	3,065	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			08/25/2013	Pass-Through Loss.....			7,342	5,470					0		7,342		(7,342)	(7,342)	265	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			08/31/2013	Book Value Adjustment.....					1,499,593				0		(3,608)		3,608	3,608		11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			09/25/2013	MBS Paydown 0.49938031.....		70,696	70,696	52,668	50,014		10,865		10,865		70,696			0	2,840	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			09/25/2013	Pass-Through Loss.....			575	429					0		575		(575)	(575)	23	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....			09/30/2013	Book Value Adjustment.....					1,499,593				0		(4,485)		4,485	4,485		11/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			07/25/2013	MBS Paydown 0.17170824.....		37,670	37,670	19,131	6,733		6,592		6,592		37,670			0	100	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			07/25/2013	Pass-Through Loss.....			6,413	3,257					0		6,413		(6,413)	(6,413)	17	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			07/31/2013	Book Value Adjustment.....					373,895				0		(2,936)		2,936	2,936		05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			08/25/2013	MBS Paydown 0.161376562.....		23,506	23,506	11,938	22,092		12,439		12,439		23,506			0	71	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			08/25/2013	Pass-Through Loss.....			121,138	61,521					0		108,157		(108,157)	(108,157)	368	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			08/31/2013	Book Value Adjustment.....					373,895				0		(111,634)		111,634	111,634		05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			09/25/2013	MBS Paydown 0.15971172.....		23,308	23,308	11,837	3,560		2,231,399		2,231,399		23,308			0	79	05/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			07/25/2013	MBS Paydown 0.07755855.....		13,449	13,449	10,283	11,158		2,700		2,700		13,449			0	228	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			07/25/2013	Pass-Through Loss.....			1,258	962					0		1,258		(1,258)	(1,258)	21	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			07/31/2013	Book Value Adjustment.....					339,217				0		(1,307)		1,307	1,307		06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			08/25/2013	MBS Paydown 0.075631152.....		10,344	10,344	7,909	8,153		1,934		1,934		10,344			0	200	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			08/25/2013	Pass-Through Loss.....			402	307					0		402		(402)	(402)	8	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			08/31/2013	Book Value Adjustment.....					339,217				0		(59)		59	59		06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			09/25/2013	MBS Paydown 0.073121178.....		9,878	9,878	7,553	10,617		1,811		1,811		9,878			0	213	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			09/25/2013	Pass-Through Loss.....			4,115	3,146					0		4,115		(4,115)	(4,115)	89	06/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.37

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	09/30/2013	Book Value Adjustment.....								339,217						(4,419)		4,419	4,419		06/25/2036	1FM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....	08/25/2013	MBS Paydown 0.38966087.....					200,841	200,841	34,143	155,233		(1,923)		(1,923)		200,841			0	994	08/25/2036	1AM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....	08/25/2013	Pass-Through Loss.....						712,295	121,090					0		712,295		(712,295)	(712,295)	3,526	08/25/2036	1AM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....	08/31/2013	Book Value Adjustment.....								2,804,927				0		(745,358)		745,358	745,358		08/25/2036	1AM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....	09/25/2013	MBS Paydown 0.361468.....					499,602	499,602	84,932	191,712		187,265		187,265		499,602			0	4,945	08/25/2036	1AM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....	09/25/2013	Pass-Through Loss.....						628,112	106,779					0		628,112		(628,112)	(628,112)	6,217	08/25/2036	1AM.....
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036.....	09/30/2013	Book Value Adjustment.....								2,804,927				0		(593,357)		593,357	593,357		08/25/2036	1AM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	07/25/2013	MBS Paydown 0.301867575.....					65,186	65,186	51,660	53,101		1,237		1,237		65,186			0	145	07/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	08/25/2013	MBS Paydown 0.29585492.....					126,266	126,266	100,066	102,857		2,770		2,770		126,266			0	323	07/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	09/25/2013	MBS Paydown 0.290684988.....					108,569	108,569	86,041	88,441		2,905		2,905		108,569			0	311	07/25/2036	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	07/15/2013	MBS Paydown 0.711841593.....					4,247	4,247	4,127	4,242		416		416		4,247			0	131	05/15/2047	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	08/15/2013	MBS Paydown 0.380525518.....					2,650,529	2,650,529	2,575,548	2,646,887		(3,393)		(3,393)		2,650,529			0	93,617	05/15/2047	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	09/15/2013	MBS Paydown 0.379072378.....					11,625	11,625	11,296	11,609		225		225		11,625			0	462	05/15/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	07/12/2013	MBS Paydown 0.280393117.....					158,540	158,540	152,691	156,671		1,655		1,655		158,540			0	5,037	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	08/12/2013	MBS Paydown 0.271418786.....					60,487	60,487	58,256	59,774		382		382		60,487			0	2,196	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	09/12/2013	MBS Paydown 0.262364908.....					61,023	61,023	58,772	60,304		422		422		61,023			0	2,493	06/12/2047	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	07/26/2013	MBS Paydown 0.590150059.....					94,367	94,367	96,992	96,515		(358)		(358)		94,367			0	3,334	11/26/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	08/26/2013	MBS Paydown 0.573724923.....					193,784	193,784	199,173	198,195		(2,611)		(2,611)		193,784			0	7,839	11/26/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	09/26/2013	MBS Paydown 0.560484556.....					156,210	156,210	160,554	159,765		(1,610)		(1,610)		156,210			0	7,108	11/26/2036	1FM.....
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	07/25/2013	MBS Paydown 0.207902867.....					29,345	29,345	27,437	27,484		1,037		1,037		29,345			0	503	07/25/2035	1FM.....
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	08/25/2013	MBS Paydown 0.203069747.....					16,217	16,217	15,163	15,188		171		171		16,217			0	315	07/25/2035	1FM.....
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	09/25/2013	MBS Paydown 0.200049924.....					10,132	10,132	9,474	9,490		104		104		10,132			0	220	07/25/2035	1FM.....
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD.....	07/15/2013	MBS Paydown 0.715651518.....					3,439,531	3,439,531	3,168,812	3,337,128		97,901		97,901		3,439,531			0	109,027	01/15/2049	1FM.....
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD.....	08/15/2013	MBS Paydown 0.711647075.....					123,917	123,917	114,164	120,228		863		863		123,917			0	4,489	01/15/2049	1FM.....
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD.....	09/15/2013	MBS Paydown 0.707622224.....					124,549	124,549	114,746	120,841		964		964		124,549			0	5,076	01/15/2049	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	07/25/2013	MBS Paydown 0.014366238.....					2,221	2,221	2,161	2,221				0		2,221			0	69	04/25/2037	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	08/25/2013	MBS Paydown 0.014180785.....					1,762	1,762	1,714	1,762				0		1,762			0	62	04/25/2037	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	09/25/2013	MBS Paydown 0.014000168.....					1,716	1,716	1,670	1,716				0		1,716			0	68	04/25/2037	1FM.....
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD....	08/12/2013	MBS Paydown 0.636320036.....					4,660,167	4,660,167	4,730,314	4,694,527		(51,029)		(51,029)		4,660,167			0	179,812	02/12/2049	1FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	07/25/2013	MBS Paydown 0.47326043.....					5,005	5,005	4,199	7,211		477		477		5,005			0	202	08/25/2037	3FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	07/25/2013	Pass-Through Loss.....						2,970	2,492					0		2,970		(2,970)	(2,970)	120	08/25/2037	3FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	07/31/2013	Book Value Adjustment.....								435,149				0		(2,970)		2,970	2,970		08/25/2037	3FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	08/25/2013	MBS Paydown 0.464594.....					8,094	8,094	6,791	7,836		518		518		8,094			0	374	08/25/2037	3FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	08/25/2013	Pass-Through Loss.....						572	480					0		572		(572)	(572)	26	08/25/2037	3FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	08/31/2013	Book Value Adjustment.....								435,149				0		(572)		572	572		08/25/2037	3FM.....

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.....	09/25/2013	MBS Paydown 0.46041643	.....	.....	.....	241	3,530	2,962	3,778	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.....	09/25/2013	Pass-Through Loss	.....	.....	.....	.....	648	543	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....	.....	435,149	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.....	07/27/2013	MBS Paydown 0.491403193	.....	.....	.....	247,776	247,776	199,456	204,488	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.....	08/27/2013	MBS Paydown 0.484380006	.....	.....	.....	299,188	299,188	240,842	246,918	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.....	09/27/2013	MBS Paydown 0.47750464	.....	.....	.....	292,891	292,891	235,773	241,721	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	.....	07/26/2013	MBS Paydown 0.378707926	.....	.....	.....	465,410	465,410	405,343	422,143	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	.....	08/26/2013	MBS Paydown 0.365480926	.....	.....	.....	357,962	357,962	311,763	324,684	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	.....	09/26/2013	MBS Paydown 0.352849226	.....	.....	.....	341,852	341,852	297,731	310,071	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	.....	43,525	5,549	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	.....	580,917	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	.....	13,894	1,772	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	.....	580,917	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	.....	142,402	18,156	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....	.....	580,917	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	.....	07/26/2013	MBS Paydown 0.58555773	.....	.....	.....	275,922	275,922	241,432	221,204	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	.....	08/26/2013	MBS Paydown 0.580821368	.....	.....	.....	157,498	157,498	137,811	126,264	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	.....	09/26/2013	MBS Paydown 0.578988031	.....	.....	.....	60,964	60,964	53,343	48,874	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	.....	186,166	17,686	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	.....	1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	.....	87,014	8,266	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	.....	1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	.....	07/26/2013	MBS Paydown 0.310383169	.....	.....	.....	71,823	71,823	67,083	69,253	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	.....	08/26/2013	MBS Paydown 0.297452555	.....	.....	.....	75,360	75,360	70,386	72,663	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	.....	09/26/2013	MBS Paydown 0.292812177	.....	.....	.....	27,044	27,044	25,259	26,076	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	.....	07/26/2013	MBS Paydown 0.235811598	.....	.....	.....	236,574	236,574	225,718	231,171	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	.....	08/26/2013	MBS Paydown 0.235282531	.....	.....	.....	12,649	12,649	12,069	12,360	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	.....	09/26/2013	MBS Paydown 0.226229478	.....	.....	.....	216,440	216,440	206,509	211,498	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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												

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

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
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	.....	14,713	.....	14,713	.....	308,680	.....	.....	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	.....	908	.....	908	.....	36,315	.....	.....	0	813	04/26/2035	1FM.....
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....		.....	07/27/2013	MBS Paydown 0.461450026.....	.....	85,924	85,924	86,783	86,542	.....	(876)	.....	(876)	.....	85,924	.....	.....	0	3,007	02/27/2037	2FM.....
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....		.....	08/27/2013	MBS Paydown 0.449350586.....	.....	54,024	54,024	54,564	54,412	.....	(145)	.....	(145)	.....	54,024	.....	.....	0	2,161	02/27/2037	2FM.....
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....		.....	09/27/2013	MBS Paydown 0.440719053.....	.....	38,540	38,540	38,925	38,817	.....	(68)	.....	(68)	.....	38,540	.....	.....	0	1,734	02/27/2037	2FM.....
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		.....	07/27/2013	MBS Paydown 0.246854529.....	.....	153,003	153,003	142,054	146,410	.....	1,431	.....	1,431	.....	153,003	.....	.....	0	2,469	03/27/2037	1FM.....
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		.....	08/27/2013	MBS Paydown 0.233672433.....	.....	272,065	272,065	252,596	260,342	.....	10,772	.....	10,772	.....	272,065	.....	.....	0	4,996	03/27/2037	1FM.....
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		.....	09/27/2013	MBS Paydown 0.218575202.....	.....	311,592	311,592	289,293	298,165	.....	12,107	.....	12,107	.....	311,592	.....	.....	0	6,414	03/27/2037	1FM.....
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....		.....	07/20/2013	MBS Paydown 0.351497968.....	.....	149,481	149,481	146,455	147,295	.....	1,386	.....	1,386	.....	149,481	.....	.....	0	5,106	04/20/2036	1FM.....
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....		.....	08/20/2013	MBS Paydown 0.346450713.....	.....	47,172	47,172	46,217	46,482	.....	96	.....	96	.....	47,172	.....	.....	0	1,841	04/20/2036	1FM.....
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....		.....	09/20/2013	MBS Paydown 0.33629437.....	.....	94,921	94,921	93,000	93,534	.....	733	.....	733	.....	94,921	.....	.....	0	4,166	04/20/2036	1FM.....
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		.....	07/26/2013	MBS Paydown 0.457202946.....	.....	107,845	107,845	106,632	106,629	.....	625	.....	625	.....	107,845	.....	.....	0	3,639	12/26/2035	1FM.....
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		.....	08/26/2013	MBS Paydown 0.430024678.....	.....	387,073	387,073	382,718	382,706	.....	3,048	.....	3,048	.....	387,073	.....	.....	0	14,946	12/26/2035	1FM.....
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		.....	09/26/2013	MBS Paydown 0.41992005.....	.....	143,910	143,910	142,291	142,286	.....	1,011	.....	1,011	.....	143,910	.....	.....	0	6,244	12/26/2035	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....		.....	07/26/2013	MBS Paydown 0.770903831.....	.....	590,727	590,727	590,727	589,869	.....	24	.....	24	.....	590,727	.....	.....	0	20,672	04/26/2037	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....		.....	08/26/2013	MBS Paydown 0.736679353.....	.....	547,592	547,592	547,592	546,796	.....	47	.....	47	.....	547,592	.....	.....	0	21,900	04/26/2037	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....		.....	09/26/2013	MBS Paydown 0.713657959.....	.....	368,342	368,342	368,342	367,807	.....	48	.....	48	.....	368,342	.....	.....	0	16,569	04/26/2037	1FM.....
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....		.....	07/26/2013	MBS Paydown 0.59016422.....	.....	1,242,761	1,242,761	1,259,167	1,253,109	.....	(13,785)	.....	(13,785)	.....	1,242,761	.....	.....	0	43,477	07/26/2036	1FM.....
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....		.....	08/26/2013	MBS Paydown 0.56394598.....	.....	895,621	895,621	907,444	903,078	.....	(9,374)	.....	(9,374)	.....	895,621	.....	.....	0	35,807	07/26/2036	1FM.....
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....		.....	09/26/2013	MBS Paydown 0.547529218.....	.....	560,800	560,800	568,203	565,469	.....	(5,230)	.....	(5,230)	.....	560,800	.....	.....	0	25,223	07/26/2036	1FM.....
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		.....	07/26/2013	MBS Paydown 0.604085854.....	.....	288,757	288,757	309,692	299,578	.....	(6,307)	.....	(6,307)	.....	288,757	.....	.....	0	9,581	03/26/2039	1FM.....
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		.....	08/26/2013	MBS Paydown 0.579804604.....	.....	403,652	403,652	432,916	418,778	.....	(12,590)	.....	(12,590)	.....	403,652	.....	.....	0	15,303	03/26/2039	1FM.....
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		.....	09/26/2013	MBS Paydown 0.563647327.....	.....	268,599	268,599	288,072	278,664	.....	(6,089)	.....	(6,089)	.....	268,599	.....	.....	0	11,454	03/26/2039	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....		.....	07/26/2013	MBS Paydown 0.67117554.....	.....	453,785	453,785	421,453	425,378	.....	7,500	.....	7,500	.....	453,785	.....	.....	0	7,120	06/26/2035	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....		.....	08/26/2013	MBS Paydown 0.668606202.....	.....	74,554	74,554	69,242	69,887	.....	885	.....	885	.....	74,554	.....	.....	0	1,333	06/26/2035	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....		.....	09/26/2013	MBS Paydown 0.649915288.....	.....	542,354	542,354	503,712	508,402	.....	15,529	.....	15,529	.....	542,354	.....	.....	0	12,006	06/26/2035	1FM.....
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....		.....	07/26/2013	MBS Paydown 0.663116723.....	.....	235,215	235,215	218,750	221,000	.....	4,979	.....	4,979	.....	235,215	.....	.....	0	4,459	05/26/2047	1FM.....
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....		.....	08/26/2013	MBS Paydown 0.646101629.....	.....	250,785	250,785	233,230	235,629	.....	6,600	.....	6,600	.....	250,785	.....	.....	0	5,434	05/26/2047	1FM.....
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....		.....	09/26/2013	MBS Paydown 0.623467464.....	.....	333,605	333,605	310,253	313,443	.....	12,958	.....	12,958	.....	333,605	.....	.....	0	8,898	05/26/2047	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		.....	07/25/2013	MBS Paydown 0.660012976.....	.....	84,822	84,822	77,674	68,104	.....	(599)	.....	(599)	.....	84,822	.....	.....	0	3,638	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.....	.....	62,593	62,593	57,318	50,256	.....	(490)	.....	(490)	.....	62,593	.....	.....	0	3,050	06/25/2047	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		.....	09/25/2013	MBS Paydown 0.654394667.....	.....	27,714	27,714	25,379	22,252	.....	(250)	.....	(250)	.....	27,714	.....	.....	0	1,510	06/25/2047	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....		.....	07/26/2013	MBS Paydown 0.45817631.....	.....	316,551	316,551	242,607	258,116	.....	43,890	.....	43,890	.....	316,551	.....	.....	0	11,079	10/25/2035	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....		.....	08/26/2013	MBS Paydown 0.457380461.....	.....	30,995	30,995	23,755	25,273	.....	368	.....	368	.....	30,995	.....	.....	0	1,240	10/25/2035	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....		.....	09/26/2013	MBS Paydown 0.411481291.....	.....	1,787,588	1,787,588	1,370,022	1,457,601	.....	325,440	.....	325,440	.....	1,787,588	.....	.....	0	80,653	10/25/2035	1FM.....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....		.....	07/26/2013	MBS Paydown 0.364542264.....	.....	25,803	25,803	22,300	23,483	.....	257	.....	257	.....	25,803	.....	.....	0	442	01/25/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.40

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....			08/26/2013	MBS Paydown 0.356253858.....		117,130	117,130	101,230	106,601	.....	.....6,952	.....	.....6,952	.....	.....117,130	.....	.....	.....0	2,289	01/25/2037	1FM.....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....			09/26/2013	MBS Paydown 0.350156117.....		86,172	86,172	74,475	78,426	.....	.....4,138	.....	.....4,138	.....	.....86,172	.....	.....	.....0	2,411	01/25/2037	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....			07/26/2013	MBS Paydown 0.451541484.....		190,458	190,458	160,884	169,706	.....	.....8,226	.....	.....8,226	.....	.....190,458	.....	.....	.....0	2,656	01/25/2039	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....			08/26/2013	MBS Paydown 0.445600258.....		175,812	175,812	148,512	156,655	.....	.....8,438	.....	.....8,438	.....	.....175,812	.....	.....	.....0	2,807	01/25/2039	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....			09/26/2013	MBS Paydown 0.43215165.....		397,969	397,969	336,173	354,606	.....	.....35,044	.....	.....35,044	.....	.....397,969	.....	.....	.....0	7,501	01/25/2039	1FM.....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....			07/26/2013	Pass-Through Loss.....		.....	.....30,792	6,622	.....	.....	.....(28)	.....	.....(28)	.....	.....	.....	.....	.....0	429	01/25/2039	1FM.....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....			08/26/2013	Pass-Through Loss.....		.....	.....54,542	11,729	.....	.....	.....(50)	.....	.....(50)	.....	.....	.....	.....	.....0	871	01/25/2039	1FM.....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....			09/26/2013	Pass-Through Loss.....		.....	.....16,276	3,500	.....	.....	.....(15)	.....	.....(15)	.....	.....	.....	.....	.....0	401	01/25/2039	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....			07/26/2013	Pass-Through Loss.....		.....	.....29,919	6,221	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	591	01/25/2037	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....			08/26/2013	Pass-Through Loss.....		.....	.....73,172	15,213	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,622	01/25/2037	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....			09/26/2013	Pass-Through Loss.....		.....	.....3,739	777	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	83	01/25/2037	1FM.....
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....			07/20/2013	MBS Paydown 0.465358128.....		394,178	394,178	362,952	383,757	.....	.....3,072	.....	.....3,072	.....	.....394,178	.....	.....	.....0	6,872	03/20/2036	1FM.....
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....			08/20/2013	MBS Paydown 0.456821729.....		161,501	161,501	148,707	157,231	.....	.....1,605	.....	.....1,605	.....	.....161,501	.....	.....	.....0	3,249	03/20/2036	1FM.....
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....			09/20/2013	MBS Paydown 0.450473923.....		120,095	120,095	110,581	116,920	.....	.....1,378	.....	.....1,378	.....	.....120,095	.....	.....	.....0	2,713	03/20/2036	1FM.....
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....			07/25/2013	MBS Paydown 0.452437867.....		143,472	143,472	137,599	142,505	.....	.....230	.....	.....230	.....	.....143,472	.....	.....	.....0	2,419	06/25/2036	2FM.....
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....			08/25/2013	MBS Paydown 0.447076054.....		115,433	115,433	110,707	114,655	.....	.....89	.....	.....89	.....	.....115,433	.....	.....	.....0	2,217	06/25/2036	2FM.....
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....			09/25/2013	MBS Paydown 0.442919618.....		89,483	89,483	85,820	88,880	.....	.....72	.....	.....72	.....	.....89,483	.....	.....	.....0	1,928	06/25/2036	2FM.....
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....			07/25/2013	MBS Paydown 0.35534148.....		94,245	94,245	82,229	92,697	.....	.....1,602	.....	.....1,602	.....	.....94,245	.....	.....	.....0	1,627	05/25/2037	1FM.....
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....			08/25/2013	MBS Paydown 0.346783678.....		93,553	93,553	81,625	92,017	.....	.....1,857	.....	.....1,857	.....	.....93,553	.....	.....	.....0	1,850	05/25/2037	1FM.....
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....			09/25/2013	MBS Paydown 0.344692811.....		22,857	22,857	19,943	22,482	.....	.....510	.....	.....510	.....	.....22,857	.....	.....	.....0	579	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			07/25/2013	Pass-Through Loss.....		.....	.....93,963	22,081	.....	.....	.....(4,039)	.....	.....(4,039)	.....	.....93,963	.....	.....(93,963)	(93,963)	1,622	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			07/31/2013	Book Value Adjustment.....		.....	.....	.....	.....993,039	.....	.....	.....	.....0	.....	.....(93,963)	.....	.....93,963	93,963	.....	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			08/25/2013	Pass-Through Loss.....		.....	.....43,360	10,190	.....	.....	.....(1,864)	.....	.....(1,864)	.....	.....43,360	.....	.....(43,360)	(43,360)	858	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			08/31/2013	Book Value Adjustment.....		.....	.....	.....	.....993,039	.....	.....	.....	.....0	.....	.....(43,360)	.....	.....43,360	43,360	.....	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			09/25/2013	Pass-Through Loss.....		.....	.....15,742	3,699	.....	.....	.....(677)	.....	.....(677)	.....	.....15,742	.....	.....(15,742)	(15,742)	581	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			09/30/2013	Book Value Adjustment.....		.....	.....	.....	.....993,039	.....	.....	.....	.....0	.....	.....(15,742)	.....	.....15,742	15,742	.....	05/25/2037	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			07/20/2013	Pass-Through Loss.....		.....	.....1,998	425	.....	.....	.....(27)	.....	.....(27)	.....	.....1,998	.....	.....(1,998)	(1,998)	35	03/20/2036	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			07/31/2013	Book Value Adjustment.....		.....	.....	.....	.....37,904	.....	.....	.....	.....0	.....	.....(1,986)	.....	.....1,986	1,986	.....	03/20/2036	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			08/20/2013	Pass-Through Loss.....		.....	.....2,526	538	.....	.....	.....(41)	.....	.....(41)	.....	.....2,526	.....	.....(2,526)	(2,526)	51	03/20/2036	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			08/31/2013	Book Value Adjustment.....		.....	.....	.....	.....37,904	.....	.....	.....	.....0	.....	.....(5,486)	.....	.....5,486	5,486	.....	03/20/2036	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			09/20/2013	Pass-Through Loss.....		.....	.....2,663	567	.....	.....	.....(50)	.....	.....(50)	.....	.....2,663	.....	.....(2,663)	(2,663)	60	03/20/2036	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			09/30/2013	Book Value Adjustment.....		.....	.....	.....	.....37,904	.....	.....	.....	.....0	.....	.....397	.....	.....(397)	(397)	.....	03/20/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....			07/26/2013	MBS Paydown 0.382027505.....		97,981	97,981	97,979	97,450	.....	.....132	.....	.....132	.....	.....97,981	.....	.....	.....0	3,749	09/26/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....			07/31/2013	Book Value Adjustment.....		.....	.....	.....	.....2,867,508	.....	.....	.....	.....0	.....	.....(97,785)	.....	.....97,785	97,785	.....	09/26/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....			08/26/2013	MBS Paydown 0.366701787.....		111,731	111,731	111,729	111,126	.....	.....(2,811)	.....	.....(2,811)	.....	.....111,731	.....	.....	.....0	4,892	09/26/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....			08/31/2013	Book Value Adjustment.....		.....	.....	.....	.....2,867,508	.....	.....	.....	.....0	.....	.....96,313	.....	.....(96,313)	(96,313)	.....	09/26/2036	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....			09/26/2013	MBS Paydown 0.358743735.....		58,018	58,018	58,017	57,703		85		85		58,018			0	2,831	09/26/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....			09/30/2013	Book Value Adjustment.....					2,867,508				0		1,474		(1,474)	(1,474)		09/26/2036	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			07/26/2013	Pass-Through Loss.....			107,847	81,306			(2,529)		(2,529)					0	4,127	09/26/2036	6FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			07/31/2013	Book Value Adjustment.....					95,100				0					0		09/26/2036	6FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			08/26/2013	Pass-Through Loss.....			30,791	23,214			(722)		(722)					0	1,349	09/26/2036	6FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			09/26/2013	Pass-Through Loss.....			61,714	46,526			(1,447)		(1,447)					0	3,012	09/26/2036	6FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			07/26/2013	MBS Paydown 0.208628908.....		51,074	51,074	51,074	51,074				0		51,074			0	864	01/26/2047	1FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			07/31/2013	Book Value Adjustment.....					954,677				0	(51,074)			51,074	51,074		01/26/2047	1FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			08/26/2013	MBS Paydown 0.189789137.....		81,598	81,598	81,598	81,598				0		81,598			0	1,577	01/26/2047	1FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			08/31/2013	Book Value Adjustment.....					954,677				0		51,074		(51,074)	(51,074)		01/26/2047	1FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			09/26/2013	MBS Paydown 0.185134051.....		20,162	20,162	20,162	20,162				0		20,162			0	437	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			07/26/2013	Pass-Through Loss.....			23,846	7,217			(261)		(261)		9,973		(9,973)	(9,973)	404	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			07/31/2013	Book Value Adjustment.....					9,973				0	(9,973)			9,973	9,973		01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			08/26/2013	Pass-Through Loss.....			23,427	7,090			(256)		(256)		9,973		(9,973)	(9,973)	453	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			08/31/2013	Book Value Adjustment.....					17,415				0		13,454		(13,454)	(13,454)		01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			09/26/2013	Pass-Through Loss.....			66,017	19,979			712		712					0	1,431	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			09/30/2013	Book Value Adjustment.....					12,504				0	(23,427)			23,427	23,427		01/26/2047	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			07/26/2013	MBS Paydown 0.237662624.....		103,454	103,454	103,429	102,821		231		231		103,454			0	3,512	09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			07/31/2013	Book Value Adjustment.....					1,001,482				0	(103,785)			103,785	103,785		09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			08/26/2013	MBS Paydown 0.21241986.....		96,036	96,036	96,014	95,449		(10,156)		(10,156)		96,036			0	3,719	09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			08/31/2013	Book Value Adjustment.....					1,001,482				0		103,785		(103,785)	(103,785)		09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			09/26/2013	MBS Paydown 0.186134656.....		100,002	100,002	99,979	99,391		(10,575)		(10,575)		100,002			0	4,350	09/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....			07/26/2013	MBS Paydown 0.178563081.....		51,330	51,330	52,218	51,132		(41)		(41)		51,330			0	1,654	01/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....			08/26/2013	MBS Paydown 0.161883852.....		80,461	80,461	81,854	80,151		(47)		(47)		80,461			0	2,929	01/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....			09/26/2013	MBS Paydown 0.158254374.....		17,509	17,509	17,812	17,441		(12)		(12)		17,509			0	719	01/26/2036	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....			07/26/2013	MBS Paydown 0.42733253.....		131,411	131,411	120,764	125,279		1,526		1,526		131,411			0	4,599	02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....			07/31/2013	Book Value Adjustment.....					4,464,966				0	(129,209)			129,209	129,209		02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....			08/26/2013	MBS Paydown 0.404656897.....		241,550	241,550	221,979	230,278		3,174		3,174		241,550			0	9,662	02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....			08/31/2013	Book Value Adjustment.....					4,464,966				0		142,707		(142,707)	(142,707)		02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....			09/26/2013	MBS Paydown 0.400197432.....		47,504	47,504	43,655	45,287		751		751		47,504			0	2,138	02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....			09/30/2013	Book Value Adjustment.....					4,464,966				0	(14,896)			14,896	14,896		02/26/2037	1FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....			07/26/2013	Pass-Through Loss.....			45,499	7,133					0		45,499		(45,499)	(45,499)	1,592	02/26/2037	6FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....			08/26/2013	Pass-Through Loss.....			55,628	8,721					0		55,628		(55,628)	(55,628)	2,225	02/26/2037	6FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....			08/31/2013	Book Value Adjustment.....					244,932				0	(45,499)			45,499	45,499		02/26/2037	6FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....			09/26/2013	Pass-Through Loss.....			34,289	5,376					0		34,289		(34,289)	(34,289)	1,543	02/26/2037	6FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....			09/30/2013	Book Value Adjustment.....					244,932				0		(89,917)		89,917	89,917		02/26/2037	6FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	07/26/2013	MBS Paydown 0.219519936.....				5,883	5,883	5,883	5,883	0	0	0	0	0	5,883	0	5,883	0	0	19	09/26/2036	1FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	07/31/2013	Book Value Adjustment.....						251,263	251,263	0	0	0	0	0	(5,879)	5,879	5,879	5,879	5,879	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.....				12,884	12,884	12,884	12,883	(308)	(308)	(308)	(308)	12,884	0	12,884	0	0	46	09/26/2036	1FM.....	
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	08/31/2013	Book Value Adjustment.....						251,263	251,263	0	0	0	0	0	5,879	(5,879)	(5,879)	(5,879)	(5,879)	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.....				9,359	9,359	9,359	9,359	(224)	(224)	(224)	(224)	9,359	0	9,359	0	0	38	09/26/2036	1FM.....	
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	07/26/2013	Pass-Through Loss.....					5,914	1,845	1,845	(55)	(55)	(55)	(55)	(55)	0	0	0	0	19	09/26/2036	6*.....	
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	08/26/2013	Pass-Through Loss.....					4,235	1,322	1,322	(40)	(40)	(40)	(40)	(40)	0	0	0	0	15	09/26/2036	6*.....	
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	09/26/2013	Pass-Through Loss.....					3,740	1,167	1,167	(35)	(35)	(35)	(35)	(35)	0	0	0	0	15	09/26/2036	6*.....	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	07/26/2013	MBS Paydown 0.304415824.....				30,027	30,027	30,027	29,875	27	27	27	27	27	30,027	0	30,027	0	0	1,138	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	07/31/2013	Book Value Adjustment.....						1,430,625	1,430,625	0	0	0	0	0	(30,000)	30,000	30,000	30,000	30,000	0	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	08/26/2013	MBS Paydown 0.293925248.....				48,516	48,516	48,516	48,272	(445)	(445)	(445)	(445)	48,516	0	48,516	0	0	2,101	07/26/2037	1FM.....	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	08/31/2013	Book Value Adjustment.....						1,430,625	1,430,625	0	0	0	0	0	29,191	(29,191)	(29,191)	(29,191)	(29,191)	0	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	09/26/2013	MBS Paydown 0.290743499.....				14,715	14,715	14,715	14,641	6	6	6	6	6	14,715	0	14,715	0	0	717	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	09/30/2013	Book Value Adjustment.....						1,430,625	1,430,625	0	0	0	0	0	814	(814)	(814)	(814)	(814)	0	07/26/2037	1FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	07/26/2013	Pass-Through Loss.....					33,862	17,184	17,184	(831)	(831)	(831)	(831)	(831)	3,285	0	3,285	0	0	1,283	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	07/31/2013	Book Value Adjustment.....						3,285	3,285	0	0	0	0	0	(3,285)	3,285	3,285	3,285	3,285	0	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	08/26/2013	Pass-Through Loss.....					14,580	7,399	7,399	(358)	(358)	(358)	(358)	(358)	3,285	0	3,285	0	0	631	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	08/31/2013	Book Value Adjustment.....						3,285	3,285	0	0	0	0	0	(3,285)	3,285	3,285	3,285	3,285	0	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	09/26/2013	Pass-Through Loss.....					20,494	10,400	10,400	(503)	(503)	(503)	(503)	(503)	3,285	0	3,285	0	0	999	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	09/30/2013	Book Value Adjustment.....						3,285	3,285	0	0	0	0	0	(3,285)	3,285	3,285	3,285	3,285	0	07/26/2037	6FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	07/26/2013	MBS Paydown 0.235307759.....				159,857	159,857	147,521	151,538	2,835	2,835	2,835	2,835	2,835	159,857	0	159,857	0	0	5,129	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	07/31/2013	Book Value Adjustment.....						1,802,294	1,802,294	0	0	0	0	0	(152,248)	152,248	152,248	152,248	152,248	0	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/26/2013	MBS Paydown 0.205084986.....				223,661	223,661	206,401	212,022	6,187	6,187	6,187	6,187	6,187	223,661	0	223,661	0	0	8,201	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/31/2013	Book Value Adjustment.....						1,802,294	1,802,294	0	0	0	0	0	148,779	(148,779)	(148,779)	(148,779)	(148,779)	0	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	09/26/2013	MBS Paydown 0.181846006.....				171,978	171,978	158,707	163,029	7,942	7,942	7,942	7,942	7,942	171,978	0	171,978	0	0	7,094	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	09/30/2013	Book Value Adjustment.....						1,802,294	1,802,294	0	0	0	0	0	3,293	(3,293)	(3,293)	(3,293)	(3,293)	0	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	07/26/2013	Pass-Through Loss.....					1,056	258	258	(0)	(0)	(0)	(0)	(0)	0	0	0	0	34	06/26/2037	1FM.....	
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	07/31/2013	Book Value Adjustment.....						389,741	389,741	0	0	0	0	0	0	0	0	0	0	0	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	08/26/2013	MBS Paydown 0.942612282.....				461	461	113	113	279	279	279	279	279	461	0	461	0	0	17	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	08/26/2013	Pass-Through Loss.....					692	169	169	0	0	0	0	0	0	0	0	0	25	06/26/2037	1FM.....	
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	09/26/2013	Pass-Through Loss.....					1,529	374	374	0	0	0	0	0	0	0	0	0	63	06/26/2037	1FM.....	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	07/26/2013	MBS Paydown 0.282937062.....				58,532	58,532	58,532	58,202	59	59	59	59	59	58,532	0	58,532	0	0	961	02/26/2047	1FM.....
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	07/31/2013	Book Value Adjustment.....						2,030,602	2,030,602	0	0	0	0	0	(58,441)	58,441	58,441	58,441	58,441	0	02/26/2047	1FM.....
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	08/26/2013	MBS Paydown 0.248497113.....				241,449	241,449	241,449	240,086	(4,070)	(4,070)	(4,070)	(4,070)	(4,070)	241,449	0	241,449	0	0	4,536	02/26/2047	1FM.....
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	08/31/2013	Book Value Adjustment.....						2,030,602	2,030,602	0	0	0	0	0	55,607	(55,607)	(55,607)	(55,607)	(55,607)	0	02/26/2047	1FM.....
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	09/26/2013	MBS Paydown 0.244086983.....				30,918	30,918	30,918	30,744	(16)	(16)	(16)	(16)	(16)	30,918	0	30,918	0	0	654	02/26/2047	1FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	09/30/2013	Book Value Adjustment.....						2,030,602					0		2,811		(2,811)	(2,811)		02/26/2047	1FM.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	07/26/2013	Pass-Through Loss.....					30,443	23,605			(738)		(738)		5,504		(5,504)	(5,504)	568	02/26/2047	6FE.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	07/31/2013	Book Value Adjustment.....						5,504					0		(5,504)		5,504	5,504		02/26/2047	6FE.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	08/26/2013	Pass-Through Loss.....					28,813	22,341			(698)		(698)		5,504		(5,504)	(5,504)	605	02/26/2047	6FE.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	08/31/2013	Book Value Adjustment.....						5,504					0		23,309		(23,309)	(23,309)		02/26/2047	6FE.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	09/26/2013	Pass-Through Loss.....					11,548	8,954			938		938					0	270	02/26/2047	6FE.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	09/30/2013	Book Value Adjustment.....						11,009					0		(28,813)		28,813	28,813		02/26/2047	6FE.....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	07/21/2013	MBS Paydown 0.350699582.....				6,412	6,412	6,412	6,412		38		38		6,412			0	131	05/21/2036	1FM.....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	08/21/2013	MBS Paydown 0.342574083.....				32,413	32,413	32,413	32,413		191		191		32,413			0	735	05/21/2036	1FM.....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	09/21/2013	MBS Paydown 0.335899651.....				26,625	26,625	26,625	26,625		157		157		26,625			0	663	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	08/21/2013	Pass-Through Loss.....					22,998	7,050			(339)		(339)		22,998		(22,998)	(22,998)	521	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	08/31/2013	Book Value Adjustment.....						32,197					0		(23,676)		23,676	23,676		05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	09/21/2013	Pass-Through Loss.....					55,297	16,953			(816)		(816)		32,178		(32,178)	(32,178)	1,253	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	09/30/2013	Book Value Adjustment.....						32,197					0		(31,500)		31,500	31,500		05/21/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	07/26/2013	MBS Paydown 0.071375814.....				34,262	34,262	34,262	34,256		2		2		34,262			0	1,199	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	07/31/2013	Book Value Adjustment.....						355,586					0		(34,263)		34,263	34,263		12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	08/26/2013	MBS Paydown 0.058791378.....				56,664	56,664	56,664	56,654		(5,811)		(5,811)		56,664			0	2,267	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	08/31/2013	Book Value Adjustment.....						355,586					0		34,161		(34,161)	(34,161)		12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	09/26/2013	MBS Paydown 0.044977158.....				62,202	62,202	62,202	62,191		1,311		1,311		62,202			0	2,799	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	09/30/2013	Book Value Adjustment.....						355,586					0		98		(98)	(98)		12/26/2036	1FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	07/26/2013	Pass-Through Loss.....					6,946	1,630			(13)		(13)		6,946		(6,946)	(6,946)	243	12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	07/31/2013	Book Value Adjustment.....						45,406					0		(6,946)		6,946	6,946		12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	08/26/2013	Pass-Through Loss.....					9,812	2,302			(19)		(19)		9,812		(9,812)	(9,812)	393	12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	09/30/2013	Book Value Adjustment.....						45,406					0		(9,812)		9,812	9,812		12/26/2036	6FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	07/26/2013	MBS Paydown 0.410460957.....				32,273	32,273	31,642	31,517		84		84		32,273			0	1,035	06/26/2037	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	08/26/2013	MBS Paydown 0.407402898.....				31,070	31,070	30,463	30,342		361		361		31,070			0	1,139	06/26/2037	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	09/26/2013	MBS Paydown 0.402925257.....				45,493	45,493	44,604	44,427		141		141		45,493			0	1,876	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	08/26/2013	Pass-Through Loss.....					12,237	3,675			(214)		(214)		12,237		(12,237)	(12,237)	449	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	09/26/2013	Pass-Through Loss.....					408	122			(7)		(7)		408		(408)	(408)	17	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	09/30/2013	Book Value Adjustment.....						189,879					0		(12,644)		12,644	12,644		06/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	07/26/2013	MBS Paydown 0.280785693.....				136,828	136,828	136,828	134,292		(1,002)		(1,002)		136,828			0	4,389	08/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	08/26/2013	MBS Paydown 0.247625983.....				329,883	329,883	329,883	323,770		100		100		329,883			0	12,094	08/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	09/26/2013	MBS Paydown 0.214981802.....				324,755	324,755	324,755	318,737		37		37		324,755			0	13,393	08/26/2037	1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	07/26/2013	Pass-Through Loss.....					20,095	5,292			213		213		20,095		(20,095)	(20,095)	645	08/26/2037	1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	07/31/2013	Book Value Adjustment.....						689,076					0		(20,160)		20,160	20,160		08/26/2037	1FM.....

QE05.43

SCHEDULE D - PART 4

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

QE05.44

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
														11	12	13	14	15							
CUSIP Identification	Description					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D	DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	08/26/2013	Pass-Through Loss.....						4,098	1,079			2,509		2,509		4,098		(4,098)	(4,098)	150	08/26/2037	1FM.....
47232D	DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	08/31/2013	Book Value Adjustment.....								689,076				0		1,442		(1,442)	(1,442)		08/26/2037	1FM.....
47232D	DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	09/26/2013	Pass-Through Loss.....						33,343	8,781			482		482		33,343		(33,343)	(33,343)	1,375	08/26/2037	1FM.....
47232D	DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	09/30/2013	Book Value Adjustment.....								689,076				0		(38,946)		38,946	38,946		08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	07/26/2013	MBS Paydown 0.389827838.....					330,326	330,326	328,248	326,940		1,140		1,140		330,326			0	13,365	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	08/26/2013	MBS Paydown 0.376664867.....					534,236	534,236	530,875	528,759		3,069		3,069		534,236			0	24,690	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	09/26/2013	MBS Paydown 0.370924408.....					232,984	232,984	231,518	230,595		395		395		232,984			0	12,103	08/26/2037	1FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	07/26/2013	Pass-Through Loss.....						196,006	54,154					0					0	7,747	08/26/2037	1FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	07/31/2013	Book Value Adjustment.....								86,697				0					0		08/26/2037	1FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	08/26/2013	Pass-Through Loss.....						37,749	10,429					0					0	1,710	08/26/2037	1FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	08/31/2013	Book Value Adjustment.....								86,697				0					0		08/26/2037	1FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	09/26/2013	Pass-Through Loss.....						42,736	11,807					0					0	2,181	08/26/2037	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	07/26/2013	MBS Paydown 0.045216147.....					131,154	131,154	131,154	131,154				0		131,154			0	2,203	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	07/31/2013	Book Value Adjustment.....								480,904				0		(131,154)		131,154	131,154		09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	08/26/2013	MBS Paydown 0.041364292.....					29,794	29,794	29,794	29,794				0		29,794			0	566	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	08/31/2013	Book Value Adjustment.....								480,904				0		131,154		(131,154)	(131,154)		09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	09/26/2013	MBS Paydown 0.027515283.....					107,123	107,123	107,123	107,123				0		107,123			0	2,269	09/26/2035	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	07/26/2013	MBS Paydown 0.027532191.....					411,169	411,169	397,626	405,712		624		624		411,169			0	12,390	04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	07/31/2013	Book Value Adjustment.....								728,509				0		(408,035)		408,035	408,035		04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	08/26/2013	MBS Paydown 0.009865606.....					209,916	209,916	203,002	207,130		(253,602)		(253,602)		209,916			0	7,215	04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	08/31/2013	Book Value Adjustment.....								728,509				0		408,035		(408,035)	(408,035)		04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	09/26/2013	MBS Paydown 6.05268E-4.....					110,032	110,032	106,408	108,572		247,707		247,707		110,032			0	4,248	04/26/2037	1FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	07/26/2013	Pass-Through Loss.....						196,961	37,511					0					0	5,935	04/26/2037	1FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	07/31/2013	Book Value Adjustment.....								517,917				0					0		04/26/2037	1FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	08/31/2013	Book Value Adjustment.....								214,193				0					0		04/26/2037	1FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	09/26/2013	Pass-Through Loss.....						40,704	7,752					0					0	1,571	04/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	05/31/2013	Book Value Adjustment.....												0		(36,850)		36,850	36,850		06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	07/26/2013	MBS Paydown 0.191283004.....					30,349	30,349	27,681	40,488		(126)		(126)		30,349			0	786	06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	09/26/2013	MBS Paydown 0.097885882.....					37,928	37,928	34,594	50,599		(158)		(158)		37,928			0	1,496	06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	09/30/2013	Book Value Adjustment.....								144,118				0		36,850		(36,850)	(36,850)		06/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	07/26/2013	MBS Paydown 0.445473074.....					217,168	217,168	217,168	216,452		406		406		217,168			0	4,579	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	07/31/2013	Book Value Adjustment.....								5,092,083				0		(217,064)		217,064	217,064		02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	08/26/2013	MBS Paydown 0.432111193.....					146,728	146,728	146,728	146,244		(4,239)		(4,239)		146,728			0	3,396	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	08/31/2013	Book Value Adjustment.....								5,092,083				0		213,000		(213,000)	(213,000)		02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	09/26/2013	MBS Paydown 0.423260932.....					97,185	97,185	97,185	96,865		89		89		97,185			0	2,451	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	09/30/2013	Book Value Adjustment.....								5,092,083				0		4,061		(4,061)	(4,061)		02/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.45

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	07/26/2013	Pass-Through Loss.....					65,537	16,349			(1,312)		(1,312)		39,011		(39,011)	(39,011)	1,382	02/26/2037	1FM.....
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	07/31/2013	Book Value Adjustment.....							39,011				0		(39,011)		39,011	39,011		02/26/2037	1FM.....
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	08/26/2013	Pass-Through Loss.....					28,036	6,994			(561)		(561)		28,036		(28,036)	(28,036)	649	02/26/2037	1FM.....
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	09/26/2013	Pass-Through Loss.....					26,083	6,506			(522)		(522)		10,975		(10,975)	(10,975)	658	02/26/2037	1FM.....
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	09/30/2013	Book Value Adjustment.....							39,011				0		(39,011)		39,011	39,011		02/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	07/26/2013	MBS Paydown 0.193659842.....				270,518	270,518	270,518	258,729				0		270,518			0	7,172	05/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	07/31/2013	Book Value Adjustment.....							3,220,474				0		(270,518)		270,518	270,518		05/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	08/26/2013	MBS Paydown 0.193182236.....				7,637	7,637	7,637	7,304				0		7,637			0	229	05/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	08/31/2013	Book Value Adjustment.....							3,220,474				0		270,518		(270,518)	(270,518)		05/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	09/26/2013	MBS Paydown 0.153491075.....				634,675	634,675	634,675	607,018				0		634,675			0	21,309	05/26/2037	1FM.....
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	07/26/2013	Pass-Through Loss.....					100,210	33,797			(1,195)		(1,195)					0	2,657	05/26/2037	1FM.....
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	07/31/2013	Book Value Adjustment.....							142,169				0					0		05/26/2037	1FM.....
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	08/26/2013	Pass-Through Loss.....					97,602	32,918			(1,164)		(1,164)					0	2,933	05/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	07/26/2013	MBS Paydown 0.184314706.....				85,439	85,439	82,063	77,637			1,010	1,010		85,439			0	1,424	08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	07/31/2013	Book Value Adjustment.....							1,722,655				0		(78,057)		78,057	78,057		08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	08/26/2013	MBS Paydown 0.172056698.....				120,398	120,398	115,640	109,403			12,472	12,472		120,398			0	2,280	08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	08/31/2013	Book Value Adjustment.....							1,722,655				0		79,934		(79,934)	(79,934)		08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	09/26/2013	MBS Paydown 0.165704948.....				62,387	62,387	59,922	56,690			2,118	2,118		62,387			0	1,322	08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	09/30/2013	Book Value Adjustment.....							1,722,655				0		(1,998)		1,998	1,998		08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	07/26/2013	Pass-Through Loss.....					121,314	87,141			1,249		1,249					0	2,022	08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	07/31/2013	Book Value Adjustment.....							147,258				0					0		08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	08/26/2013	Pass-Through Loss.....					37,197	26,719			383		383					0	711	08/26/2037	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	07/26/2013	MBS Paydown 0.270744404.....				548,177	548,177	548,177	548,136			327	327		548,177			0	11,360	11/26/2036	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	07/31/2013	Book Value Adjustment.....							5,654,453				0		(549,803)		549,803	549,803		11/26/2036	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	08/26/2013	MBS Paydown 0.258626171.....				228,570	228,570	228,570	228,553			(24,641)	(24,641)		228,570			0	5,170	11/26/2036	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	09/01/2013	Book Value Adjustment.....							5,654,453				0		549,803		(549,803)	(549,803)		11/26/2036	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	09/26/2013	MBS Paydown 0.252342689.....				118,517	118,517	118,517	118,508			530	530		118,517			0	2,904	11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	07/26/2013	Pass-Through Loss.....					77,602	21,348			65,900		65,900		77,602		(77,602)	(77,602)	1,608	11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	07/31/2013	Book Value Adjustment.....							1,050,669				0		(77,784)		77,784	77,784		11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	08/26/2013	Pass-Through Loss.....					39,253	10,798			(554)		(554)		39,253		(39,253)	(39,253)	888	11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	08/31/2013	Book Value Adjustment.....							525,334				0		(36,880)		36,880	36,880		11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	09/26/2013	Pass-Through Loss.....					84,271	23,182			(2,777)		(2,777)		84,271		(84,271)	(84,271)	2,065	11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	09/30/2013	Book Value Adjustment.....							525,334				0		(86,360)		86,360	86,360		11/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	07/26/2013	MBS Paydown 0.007324497.....					108,973	84,619	84,619				0		108,973			0	2,769	12/26/2036	1FM.....
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36.....	08/26/2013	MBS Paydown 0.974843513.....					23,899	23,899	23,899			(13)	(13)		23,899			0	894	12/26/2036	1FM.....
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36.....	09/26/2013	MBS Paydown 0.85534036.....					113,528	113,528	113,528			(66)	(66)		113,528			0	4,777	12/26/2036	1FM.....

SCHEDULE D - PART 4

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

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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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	14,661	2,890	.....	.....	.....195	.....	.....195	.....	.....11,004	.....	.....(11,004)	(11,004)	419	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	69,403	.....	.....	.....	.....0	.....	.....(11,544)	.....	.....11,544	11,544	.....	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	.....24	5	.....	.....	.....16	.....	.....16	.....	.....24	.....	.....(24)	(24)	1	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	69,403	.....	.....	.....	.....0	.....	.....1,083	.....	.....(1,083)	(1,083)	.....	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	.....6,351	1,252	.....	.....	.....113	.....	.....113	.....	.....6,351	.....	.....(6,351)	(6,351)	232	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.....	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....	69,403	.....	.....	.....	.....0	.....	.....(6,957)	.....	.....6,957	6,957	.....	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A1 SEQ CSTR 11-37 RE	.....	.....	07/26/2013	MBS Paydown 0.453011291	.....	.....	535,251	535,251	520,976	506,480	.....	7,336	.....	7,336	.....	535,251	.....	.....	.....0	18,536	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A1 SEQ CSTR 11-37 RE	.....	.....	08/26/2013	MBS Paydown 0.448766477	.....	.....	200,355	200,355	195,012	189,586	.....	(2,271)	.....	(2,271)	.....	200,355	.....	.....	.....0	8,056	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A1 SEQ CSTR 11-37 RE	.....	.....	09/26/2013	MBS Paydown 0.428369789	.....	.....	962,724	962,724	937,048	910,976	.....	25,304	.....	25,304	.....	962,724	.....	.....	.....0	51,811	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	.....	.....	21,386	21,386	21,386	21,255	.....	38	.....	38	.....	21,386	.....	.....	.....0	748	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	.....	.....	24,266	24,266	24,266	24,116	.....	48	.....	48	.....	24,266	.....	.....	.....0	970	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	.....	.....	34,267	34,267	34,267	34,056	.....	79	.....	79	.....	34,267	.....	.....	.....0	1,541	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	11,632	9,140	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	407	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	8,856	6,959	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	354	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	12,562	9,870	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	565	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	.....	.....	.....	.....	2,969	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	275	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	.....	.....	.....	.....	(2,969)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(317)	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	.....	.....	30,172	30,172	30,144	30,026	.....	23	.....	23	.....	30,172	.....	.....	.....0	1,012	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	.....	.....	34,234	34,234	34,202	34,069	.....	33	.....	33	.....	34,234	.....	.....	.....0	1,312	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	.....	.....	48,344	48,344	48,298	48,110	.....	57	.....	57	.....	48,344	.....	.....	.....0	2,084	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	16,411	7,155	.....	.....	(31)	.....	(31)	.....	.....	.....	.....	.....0	550	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	24,057	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	12,494	5,448	.....	.....	(24)	.....	(24)	.....	.....	.....	.....	.....0	479	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	24,057	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	17,722	7,727	.....	.....	(34)	.....	(34)	.....	.....	.....	.....	.....0	764	02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.....	.....	02/26/2013	MBS Paydown 0.549547338	.....	.....	.....	2,742	2,742	2,718	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	473	07/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.....	.....	05/26/2013	MBS Paydown 0.523622417	.....	.....	.....	(2,742)	(2,742)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(516)	07/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.....	.....	07/26/2013	MBS Paydown 0.503972914	.....	.....	43,043	43,043	43,043	42,663	.....	(81)	.....	(81)	.....	43,043	.....	.....	.....0	1,569	07/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.....	.....	08/26/2013	MBS Paydown 0.497189342	.....	.....	28,495	28,495	28,495	28,244	.....	(63)	.....	(63)	.....	28,495	.....	.....	.....0	1,187	07/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.....	.....	09/26/2013	MBS Paydown 0.491692826	.....	.....	23,089	23,089	23,089	22,886	.....	(36)	.....	(36)	.....	23,089	.....	.....	.....0	1,082	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	.....	10,672	7,337	.....	.....	(239)	.....	(239)	.....	8,312	.....	.....(8,312)	(8,312)	389	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	8,312	.....	.....	.....	.....0	.....	.....(8,312)	.....	.....8,312	8,312	.....	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	6,172	4,243	.....	.....	(138)	.....	(138)	.....	6,172	.....	.....(6,172)	(6,172)	257	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....	8,312	.....	.....	.....	.....0	.....	.....(6,172)	.....	.....6,172	6,172	.....	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	19,461	13,380	.....	.....	(436)	.....	(436)	.....	8,312	.....	.....(8,312)	(8,312)	912	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.....	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....	8,312	.....	.....	.....	.....0	.....	.....(8,312)	.....	.....8,312	8,312	.....	07/26/2037	1FM

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	07/26/2013	MBS Paydown 0.593003927.....				40,935	40,935	38,857	38,904			176	176	40,935				0	1,433	09/26/2036	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	08/26/2013	MBS Paydown 0.577606304.....				50,812	50,812	48,233	48,292			265	265	50,812				0	2,032	09/26/2036	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	09/26/2013	MBS Paydown 0.564707678.....				42,565	42,565	40,405	40,454			210	210	42,565				0	1,915	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	01/26/2013	Pass-Through Loss.....											0					0	178	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	07/26/2013	Pass-Through Loss.....					1,667	975			(14)		(14)					0	58	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	08/26/2013	Pass-Through Loss.....					16,561	9,681			(142)		(142)					0	661	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	09/26/2013	Pass-Through Loss.....				(3,953)	6,072	3,549			(138)		(138)	(3,953)				0	273	09/26/2036	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	07/26/2013	MBS Paydown 0.543557477.....				43,085	43,085	39,441	39,658			412	412	43,085				0	591	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	08/26/2013	MBS Paydown 0.537476662.....				27,049	27,049	24,761	24,897			319	319	27,049				0	421	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	09/26/2013	MBS Paydown 0.531391206.....				27,069	27,069	24,780	24,916			366	366	27,069				0	472	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	07/26/2013	Pass-Through Loss.....					9,779	7,638			200		200	9,307		(9,307)	(9,307)	155	09/26/2035	1FM.....	
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	07/31/2013	Book Value Adjustment.....							9,307				0	(9,307)		9,307	9,307			09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	08/26/2013	Pass-Through Loss.....					9,914	7,743			203		203	9,307		(9,307)	(9,307)	176	09/26/2035	1FM.....	
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	08/31/2013	Book Value Adjustment.....							9,307				0	(9,307)		9,307	9,307			09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	09/26/2013	Pass-Through Loss.....					10,157	7,933			208		208	9,307		(9,307)	(9,307)	199	09/26/2035	1FM.....	
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	09/30/2013	Book Value Adjustment.....							9,307				0	(9,307)		9,307	9,307			09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	07/26/2013	MBS Paydown 0.48476592.....				104,995	104,995	90,409	91,388			1,852	1,852	104,995				0	368	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	08/26/2013	MBS Paydown 0.475629467.....				106,113	106,113	91,372	92,361			10,987	10,987	106,113				0	424	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	09/26/2013	MBS Paydown 0.470435228.....				60,327	60,327	51,947	52,509			1,425	1,425	60,327				0	270	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	07/26/2012	Pass-Through Loss.....					45,392	7,116			(224)		(224)					0		09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	07/26/2013	Pass-Through Loss.....					22,486	3,525			1,408		1,408					0	91	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	08/26/2013	Pass-Through Loss.....					30,972	4,855			1,939		1,939					0	141	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	09/26/2013	Pass-Through Loss.....				(90,827)	6,840	1,072			955		955	2,443				0	34	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	09/30/2013	Book Value Adjustment.....							0				0	(93,270)				0		09/26/2035	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	07/26/2013	MBS Paydown 0.346800155.....				33,421	33,421	33,421	33,192			99	99	33,421				0	1,083	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.....				29,293	29,293	29,293	29,092			86	86	29,293				0	1,087	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.....				37,432	37,432	37,432	37,175			123	123	37,432				0	1,562	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	07/26/2013	Pass-Through Loss.....					14,837	7,148			1,554		1,554					0	481	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	08/26/2013	Pass-Through Loss.....					8,844	4,261			914		914					0	328	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	09/26/2013	Pass-Through Loss.....					6,952	3,349			709		709					0	290	11/26/2036	1FM.....
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37.....	07/26/2013	MBS Paydown 0.092581819.....				265,219	265,219	265,219	265,219			0		265,219				0	6,347	11/26/2037	1FM.....
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37.....	08/26/2013	MBS Paydown 0.003283707.....				136,549	136,549	136,549	136,549			0		136,549				0	3,740	11/26/2037	1FM.....
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37.....	09/26/2013	MBS Paydown 0.0.....				5,021	5,021	5,021	5,021			0	0	5,021				0	154	11/26/2037	1FM.....
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37.....	09/26/2013	MBS Paydown 0.936744205.....				290,180	290,180	250,711	290,180			4,835	4,835	290,180				0	8,865	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	07/26/2013	Pass-Through Loss.....					17,629	5,428			790		790	17,629		(17,629)	(17,629)	422	11/26/2037	1FM.....	
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	07/31/2013	Book Value Adjustment.....							2,740,668				0	(17,629)		17,629	17,629			11/26/2037	1FM.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	21,481	6,613	.....	.....	963	.....	963	.....	21,481	.....	(21,481)	(21,481)	588	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	2,740,668	.....	.....	.....	0	.....	(21,481)	.....	21,481	21,481	.....	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	67,907	20,907	.....	.....	3,044	.....	3,044	.....	67,907	.....	(67,907)	(67,907)	2,075	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	2,740,668	.....	.....	.....	0	.....	(67,907)	.....	67,907	67,907	.....	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	.....	22,057	22,057	22,057	21,978	.....	24	.....	24	.....	22,057	.....	.....	0	762	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	.....	172	172	172	172	.....	38	.....	38	.....	172	.....	.....	0	7	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	.....	44,821	44,821	44,821	44,661	.....	7	.....	7	.....	44,821	.....	.....	0	1,996	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	8,007	1,476	.....	.....	(114)	.....	(114)	.....	8,007	.....	(8,007)	(8,007)	277	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	28,071	.....	.....	.....	0	.....	(8,007)	.....	8,007	8,007	.....	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	17,199	3,171	.....	.....	(244)	.....	(244)	.....	17,199	.....	(17,199)	(17,199)	681	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	28,071	.....	.....	.....	0	.....	(17,199)	.....	17,199	17,199	.....	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	7,218	1,331	.....	.....	(103)	.....	(103)	.....	7,218	.....	(7,218)	(7,218)	321	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	28,071	.....	.....	.....	0	.....	(7,218)	.....	7,218	7,218	.....	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.....	.....	07/26/2013	MBS Paydown 0.15378969	.....	10,207	10,207	10,207	10,207	.....	.....	.....	0	.....	10,207	.....	.....	0	298	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.....	.....	08/26/2013	MBS Paydown 0.147245351	.....	16,509	16,509	16,509	16,509	.....	.....	.....	0	.....	16,509	.....	.....	0	547	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.....	.....	09/26/2013	MBS Paydown 0.142221964	.....	12,672	12,672	12,672	12,672	.....	.....	.....	0	.....	12,672	.....	.....	0	472	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	.....	.....	07/26/2013	MBS Paydown 0.784389973	.....	96,763	96,763	96,609	96,461	.....	72	.....	72	.....	96,763	.....	.....	0	3,115	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	.....	.....	08/26/2013	MBS Paydown 0.761602201	.....	175,466	175,466	175,185	174,917	.....	188	.....	188	.....	175,466	.....	.....	0	6,467	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	.....	.....	09/26/2013	MBS Paydown 0.754419591	.....	55,306	55,306	55,218	55,133	.....	23	.....	23	.....	55,306	.....	.....	0	2,293	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	18,352	16,897	.....	.....	(177)	.....	(177)	.....	.....	.....	.....	0	590	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	24,259	.....	.....	.....	0	.....	.....	.....	.....	0	.....	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	15,581	14,346	.....	.....	(151)	.....	(151)	.....	.....	.....	.....	0	574	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	24,259	.....	.....	.....	0	.....	.....	.....	.....	0	.....	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	6,464	5,952	.....	.....	(63)	.....	(63)	.....	.....	.....	.....	0	268	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	.....	.....	07/26/2013	MBS Paydown 0.338718847	.....	106,276	106,276	104,850	105,163	.....	536	.....	536	.....	106,276	.....	.....	0	3,635	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	.....	.....	08/26/2013	MBS Paydown 0.330488155	.....	67,027	67,027	66,127	66,324	.....	257	.....	257	.....	67,027	.....	.....	0	2,623	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	.....	.....	09/26/2013	MBS Paydown 0.322013132	.....	69,016	69,016	68,090	68,293	.....	294	.....	294	.....	69,016	.....	.....	0	3,041	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	18,599	11,773	.....	.....	.....	.....	0	.....	.....	.....	.....	0	633	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	100,076	.....	.....	.....	0	.....	.....	.....	.....	0	.....	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	7,154	4,528	.....	.....	.....	.....	0	.....	.....	.....	.....	0	278	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	100,076	.....	.....	.....	0	.....	.....	.....	.....	0	.....	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	325	206	.....	.....	.....	.....	0	.....	.....	.....	.....	0	14	05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	.....	.....	07/26/2013	MBS Paydown 0.468230821	.....	221,034	221,034	214,976	216,877	.....	1,603	.....	1,603	.....	221,034	.....	.....	0	8,438	11/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	.....	.....	08/26/2013	MBS Paydown 0.451160253	.....	474,049	474,049	461,057	465,135	.....	5,941	.....	5,941	.....	474,049	.....	.....	0	25,141	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	263,359	78,332	.....	.....	(1,543)	.....	(1,543)	.....	.....	.....	.....	0	10,054	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	246,064	.....	.....	.....	0	.....	.....	.....	.....	0	.....	11/26/2036	1FM

QE05.48

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	08/26/2013	Pass-Through Loss.....				10,011	2,978						(59)		(59)					0	438	11/26/2036	1FM.....
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	08/31/2013	Book Value Adjustment.....									246,064				0					0		11/26/2036	1FM.....
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	09/26/2013	Pass-Through Loss.....				94,975	28,249						(556)		(556)					0	4,685	11/26/2036	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	07/26/2013	MBS Paydown 0.809882483.....				150,885	150,885	150,036		149,971			664		664		150,885			0	4,614	09/26/2035	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	08/26/2013	MBS Paydown 0.781036802.....				229,150	229,150	227,861		227,762			1,062		1,062		229,150			0	8,010	09/26/2035	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	09/26/2013	MBS Paydown 0.772428517.....				68,384	68,384	68,000		67,970			266		266		68,384			0	2,690	09/26/2035	1FM.....
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	07/26/2013	Pass-Through Loss.....					23	15					(1)		(1)					0	1	09/26/2035	1FM.....
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	08/26/2013	Pass-Through Loss.....				(38,134)	34,457	22,166					(2,156)		(2,156)		(38,134)			0	1,204	09/26/2035	1FM.....
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	07/26/2013	MBS Paydown 0.131695902.....				769	769	740		748			25		25		769			0	27	04/26/2036	1FM.....
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	08/26/2013	MBS Paydown 0.117565295.....				170,445	170,445	163,933		165,713			3,660		3,660		170,445			0	6,818	04/26/2036	1FM.....
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	09/26/2013	MBS Paydown 0.115253636.....				27,883	27,883	26,818		27,109			414		414		27,883			0	1,447	04/26/2036	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	08/26/2013	Pass-Through Loss.....				19,866	4,393						2		2					0	894	04/26/2036	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	08/31/2013	Book Value Adjustment.....									102,388				0					0		04/26/2036	1FM.....
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....	08/26/2013	MBS Paydown 0.941769946.....				528,263	528,263	528,263		525,867			227		227		528,263			0	20,250	02/26/2036	1FM.....
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....	09/26/2013	MBS Paydown 0.928179829.....				123,290	123,290	123,290		122,730			40		40		123,290			0	5,317	02/26/2036	1FM.....
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....	08/26/2013	Pass-Through Loss.....				82,085	69,739						(1,362)		(1,362)					0	3,147	02/26/2036	1FM.....
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....	09/26/2013	Pass-Through Loss.....				2,688	2,284						(51)		(51)					0	116	02/26/2036	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	07/26/2013	MBS Paydown 0.465623828.....				90,401	90,401	90,401		91,234			(1,800)		(1,800)		90,401			0	3,164	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.....				98,643	98,643	98,643		99,552			(947)		(947)		98,643			0	3,946	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.....				50,051	50,051	50,051		50,512			(226)		(226)		50,051			0	2,252	04/26/2036	3FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	07/26/2013	Pass-Through Loss.....				5,501	2,458						(22)		(22)		5,501		(5,501)	(5,501)	193	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	07/31/2013	Book Value Adjustment.....								9,006					0		(5,501)		5,501	5,501		04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	08/26/2013	Pass-Through Loss.....				2,957	1,321						(12)		(12)		2,957		(2,957)	(2,957)	118	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	08/31/2013	Book Value Adjustment.....								9,006					0		(2,957)		2,957	2,957		04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	09/26/2013	Pass-Through Loss.....				5,529	2,471						(22)		(22)		5,529		(5,529)	(5,529)	249	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	09/30/2013	Book Value Adjustment.....								9,006					0		(5,529)		5,529	5,529		04/26/2036	1FM.....
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	07/26/2013	MBS Paydown 0.206016282.....				32,260	32,260	32,215		32,203					0		32,260			0	1,129	07/26/2036	1FM.....
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	08/26/2013	MBS Paydown 0.197811232.....				31,155	31,155	31,112		31,100					0		31,155			0	1,246	07/26/2036	1FM.....
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	09/26/2013	MBS Paydown 0.191056942.....				25,647	25,647	25,611		25,601					0		25,647			0	1,154	07/26/2036	1FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	07/26/2013	Pass-Through Loss.....				4,678	3,978						(145)		(145)					0	164	07/26/2036	6FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	07/31/2013	Book Value Adjustment.....								80,083					0					0		07/26/2036	6FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	08/26/2013	Pass-Through Loss.....				5,514	4,689						(171)		(171)					0	221	07/26/2036	6FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	08/31/2013	Book Value Adjustment.....								22,504					0					0		07/26/2036	6FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	09/26/2013	Pass-Through Loss.....				17,941	3,524						(128)		(128)					0	186	07/26/2036	6FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	07/26/2013	MBS Paydown 0.425401453.....				51,440	51,440	51,440		51,098			(18)		(18)		51,440			0	1,800	03/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.50

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	.....	08/26/2013	MBS Paydown 0.410424939.....	.....	.....96,097	96,097	96,097	95,459	.....	.....	.....(45)	.....	.....(45)	.....	.....96,097	.....	.....	.....0	3,844	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.....	.....	.....54,000	54,000	54,000	53,641	.....	.....	.....(33)	.....	.....(33)	.....	.....54,000	.....	.....	.....0	2,430	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.....	.....	.....26,500	26,500	26,714	26,402	.....	.....	.....(172)	.....	.....(172)	.....	.....26,500	.....	.....	.....0	928	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.....	.....	.....14,216	14,216	14,330	14,163	.....	.....	.....(22)	.....	.....(22)	.....	.....14,216	.....	.....	.....0	569	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.....	.....	.....25,068	25,068	25,270	24,975	.....	.....	.....(170)	.....	.....(170)	.....	.....25,068	.....	.....	.....0	1,128	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	.....	07/26/2013	Pass-Through Loss.....	.....	.....	.....8,147	8,212	.....	.....	.....	.....(151)	.....	.....(151)	.....	.....	.....	.....	.....0	285	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	.....	08/26/2013	Pass-Through Loss.....	.....	.....	.....11,793	11,888	.....	.....	.....	.....(218)	.....	.....(218)	.....	.....	.....	.....	.....0	472	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	.....	09/26/2013	Pass-Through Loss.....	.....	.....	.....10,856	10,943	.....	.....	.....	.....(201)	.....	.....(201)	.....	.....	.....	.....	.....0	488	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.....	.....	.....18,048	18,048	18,318	17,981	.....	.....	.....(204)	.....	.....(204)	.....	.....18,048	.....	.....	.....0	605	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.....	.....	.....14,546	14,546	14,764	14,492	.....	.....	.....(160)	.....	.....(160)	.....	.....14,546	.....	.....	.....0	558	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.....	.....	.....9,152	9,152	9,289	9,118	.....	.....	.....(98)	.....	.....(98)	.....	.....9,152	.....	.....	.....0	395	04/26/2037	1FM.....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	.....	07/26/2013	Pass-Through Loss.....	.....	.....	.....10,370	10,525	.....	.....	.....	.....(164)	.....	.....(164)	.....	.....	.....	.....	.....0	348	04/26/2037	1FM.....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	.....	08/26/2013	Pass-Through Loss.....	.....	.....	.....10,780	10,942	.....	.....	.....	.....(170)	.....	.....(170)	.....	.....	.....	.....	.....0	413	04/26/2037	1FM.....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	.....	09/26/2013	Pass-Through Loss.....	.....	.....	.....9,822	9,969	.....	.....	.....	.....(155)	.....	.....(155)	.....	.....	.....	.....	.....0	424	04/26/2037	1FM.....
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....	.....	07/26/2013	MBS Paydown 0.861244472.....	.....	.....136,566	136,566	136,452	136,441	.....	.....	.....	.....	.....0	.....	.....136,566	.....	.....	.....0	4,581	01/26/2036	1FM.....
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....	.....	08/26/2013	MBS Paydown 0.806015981.....	.....	.....145,498	145,498	145,377	145,366	.....	.....	.....	.....	.....0	.....	.....145,498	.....	.....	.....0	5,577	01/26/2036	1FM.....
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....	.....	09/26/2013	MBS Paydown 0.77851691.....	.....	.....72,446	72,446	72,385	72,380	.....	.....	.....	.....	.....0	.....	.....72,446	.....	.....	.....0	3,124	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	.....	07/26/2013	Pass-Through Loss.....	.....	.....	.....21,140	20,105	.....	.....	.....	.....(381)	.....	.....(381)	.....	.....1,444	.....	.....(1,444)	(1,444)	709	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....100,448	.....	.....	.....	.....	.....0	.....	.....(1,444)	.....	.....1,444	1,444	.....	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	.....	08/26/2013	Pass-Through Loss.....	.....	.....	.....8,097	7,701	.....	.....	.....	.....(146)	.....	.....(146)	.....	.....553	.....	.....(553)	(553)	310	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....100,448	.....	.....	.....	.....	.....0	.....	.....(553)	.....	.....553	553	.....	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	.....	09/26/2013	Pass-Through Loss.....	.....	.....	.....36,983	35,173	.....	.....	.....	.....(667)	.....	.....(667)	.....	.....2,527	.....	.....(2,527)	(2,527)	1,595	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....100,448	.....	.....	.....	.....	.....0	.....	.....(2,527)	.....	.....2,527	2,527	.....	01/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	.....	07/26/2013	MBS Paydown 0.119743714.....	.....	.....26,410	26,410	26,410	26,410	.....	.....	.....	.....	.....0	.....	.....26,410	.....	.....	.....0	847	02/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	.....	08/26/2013	MBS Paydown 0.112498391.....	.....	.....19,609	19,609	19,609	19,609	.....	.....	.....	.....	.....0	.....	.....19,609	.....	.....	.....0	719	02/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	.....	09/26/2013	MBS Paydown 0.108421522.....	.....	.....11,034	11,034	11,034	11,034	.....	.....	.....	.....	.....0	.....	.....11,034	.....	.....	.....0	455	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	07/26/2013	Pass-Through Loss.....	.....	.....	.....5,195	723	.....	.....	.....	.....(93)	.....	.....(93)	.....	.....5,195	.....	.....(5,195)	(5,195)	167	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....8,719	.....	.....	.....	.....	.....0	.....	.....(5,195)	.....	.....5,195	5,195	.....	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	08/26/2013	Pass-Through Loss.....	.....	.....	.....6,017	837	.....	.....	.....	.....(108)	.....	.....(108)	.....	.....6,017	.....	.....(6,017)	(6,017)	221	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....8,719	.....	.....	.....	.....	.....0	.....	.....(6,017)	.....	.....6,017	6,017	.....	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	09/26/2013	Pass-Through Loss.....	.....	.....	.....11,002	1,531	.....	.....	.....	.....(197)	.....	.....(197)	.....	.....8,719	.....	.....(8,719)	(8,719)	454	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	.....8,719	.....	.....	.....	.....	.....0	.....	.....(8,719)	.....	.....8,719	8,719	.....	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.....	.....	.....15,267	15,267	15,267	15,215	.....	.....	.....38	.....	.....38	.....	.....15,267	.....	.....	.....0	468	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.....	.....	.....26,019	26,019	26,019	25,930	.....	.....	.....80	.....	.....80	.....	.....26,019	.....	.....	.....0	911	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.....	.....	.....5,767	5,767	5,767	5,747	.....	.....	.....27	.....	.....27	.....	.....5,767	.....	.....	.....0	227	01/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....	.....	07/26/2013	Pass-Through Loss.....	.....	.....	.....470	458	.....	.....	.....	.....1	.....	.....1	.....	.....	.....	.....	.....0	14	01/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.52

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....			07/31/2013	Book Value Adjustment.....					46,168				0		(2,665)		2,665	2,665		02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....			08/26/2013	Pass-Through Loss.....			512	397			(12)		(12)		262		(262)	(262)	35	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....			08/31/2013	Book Value Adjustment.....					46,168				0		(262)		262	262		02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....			09/26/2013	Pass-Through Loss.....			6,768	5,245			(163)		(163)		3,462		(3,462)	(3,462)	499	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....			09/30/2013	Book Value Adjustment.....					46,168				0		(3,462)		3,462	3,462		02/26/2036	6FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....			07/26/2013	MBS Paydown 0.141149105.....		77,620	77,620	77,369	76,724		806		806		77,620			0	3,063	03/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....			09/26/2013	MBS Paydown 0.123704911.....		61,449	61,449	61,250	60,739		734		734		61,449			0	3,068	03/26/2036	1FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....			07/26/2013	Pass-Through Loss.....			100,625	21,732			(1,868)		(1,868)					0	3,969	03/26/2036	6FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....			07/31/2013	Book Value Adjustment.....					84,695				0					0		03/26/2036	6FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....			08/26/2013	Pass-Through Loss.....			60,886	13,150			(1,131)		(1,131)					0	2,699	03/26/2036	6FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....			08/31/2013	Book Value Adjustment.....					84,695				0					0		03/26/2036	6FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....			09/26/2013	Pass-Through Loss.....			119,332	25,772			(2,216)		(2,216)					0	5,954	03/26/2036	6FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....			07/26/2013	MBS Paydown 0.406306476.....		64,664	64,664	59,653	61,290		477		477		64,664			0	1,000	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....			07/31/2013	Book Value Adjustment.....					2,805,891				0		(61,605)		61,605	61,605		03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....			08/26/2013	MBS Paydown 0.392658662.....		97,266	97,266	89,728	92,191		5,790		5,790		97,266			0	1,711	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....			08/31/2013	Book Value Adjustment.....					2,805,891				0		63,651		(63,651)	(63,651)		03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....			09/26/2013	MBS Paydown 0.38422307.....		60,119	60,119	55,460	56,982		1,870		1,870		60,119			0	1,185	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....			09/30/2013	Book Value Adjustment.....					2,805,891				0		(2,161)		2,161	2,161		03/26/2037	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....			07/26/2013	MBS Paydown 0.391416174.....		15,893	15,893	14,690	15,178		533		533		15,893			0	247	08/26/2046	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....			08/26/2013	MBS Paydown 0.3822025.....		8,246	8,246	7,622	7,875		180		180		8,246			0	144	08/26/2046	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....			09/26/2013	MBS Paydown 0.373357093.....		7,917	7,917	7,317	7,560		149		149		7,917			0	155	08/26/2046	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....			07/26/2013	MBS Paydown 0.554915311.....		384,672	384,672	361,592	376,134		2,920		2,920		384,672			0	13,464	09/26/2036	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....			08/26/2013	MBS Paydown 0.516098984.....		856,901	856,901	805,487	837,881		14,183		14,183		856,901			0	34,276	09/26/2036	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....			09/26/2013	MBS Paydown 0.500123091.....		352,681	352,681	331,520	344,852		3,539		3,539		352,681			0	15,871	09/26/2036	1FM.....
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....			06/30/2013	Paydown 100.0.....		4,407	4,407	2,865	3,426		230		230		4,407			0	234	12/31/2014	5.....
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....			09/30/2013	Paydown 100.0.....		4,406	4,406	2,864	3,426		368		368		4,406			0	365	12/31/2014	5.....
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....			07/25/2013	MBS Paydown 0.18155049.....		29,320	29,320	23,749	8,376		0		0		29,320			0	135	07/25/2029	4AM.....
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....			07/27/2013	MBS Paydown 0.348407058.....		833,019	833,019	778,352	785,247		15,366		15,366		833,019			0	3,768	10/28/2041	1FE.....
49460Y AV 7	KINETIC CONCEPTS TL D-2 L+300 11/4/2016.....			06/11/2013	BANC OF AMERICA SECURITIES		2,996,667	2,992,500	2,992,488	2,992,483				0		2,992,483		4,184	4,184		11/04/2016	3FE.....
49460Y AV 7	KINETIC CONCEPTS TL D-2 L+300 11/4/2016.....			06/30/2013	Paydown 100.0.....		12,344	12,344	12,344	12,344		(0)		(0)		12,344			0		11/04/2016	3FE.....
49460Y AV 7	KINETIC CONCEPTS TL D-2 L+300 11/4/2016.....			09/30/2013	Paydown 100.0.....		4,844	4,844	4,844	4,844		(0)		(0)		4,844			0	80	11/04/2016	3FE.....
50105H AB 7	KRONOS WORLDWIDE T/L L+475 6/13/2018.....			02/15/2013	Paydown 100.0.....									0					0	17,949	06/13/2018	3FE.....
50105H AB 7	KRONOS WORLDWIDE T/L L+475 6/13/2018.....			07/31/2013	Paydown 100.0.....		1,250,000	1,250,000	1,231,255	1,232,244		17,635		17,635		1,250,000			0	50,734	06/13/2018	3FE.....
50179A AH 0	LBUBS 2007-C1 AJ MEZ 5.484 02/15/2040.....			08/27/2013	CANTOR FITZGERALD & CO....		3,446,406	3,500,000	3,349,063	3,360,446		16,800		16,800		3,365,862		80,544	80,544	106,100	02/15/2040	1FM.....
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....			07/26/2013	MBS Paydown 0.015296774.....		2,742	2,742	2,618	2,395		348		348		2,742			0		07/26/2024	6*.....

SCHEDULE D - PART 4

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

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1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....				08/26/2013	MBS Paydown 0.015007464.....		2,835	2,835	2,707	2,476	360			360		2,835				0	07/26/2024	6*	
52518R CE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....				09/26/2013	MBS Paydown 0.014755348.....		2,471	2,471	2,359	2,157	277			277		2,471				0	07/26/2024	6*	
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				07/25/2013	MBS Paydown 0.513016549.....		44,067	44,067	32,004	49,966			365	365		44,067				0	1,414	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				07/25/2013	Pass-Through Loss.....			26,623	19,335					0						0	854	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				08/25/2013	MBS Paydown 0.502615244.....		31,015	31,015	22,525	26,732			195	195		31,015				0	1,137	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				08/25/2013	Pass-Through Loss.....			6,804	4,942					0						0	249	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				09/25/2013	MBS Paydown 0.493053237.....		27,722	27,722	20,133	24,575			180	180		27,722				0	1,144	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				09/25/2013	Pass-Through Loss.....			7,046	5,117					0						0	291	12/25/2035	1FM
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....				07/25/2013	MBS Paydown 0.17438934.....		542,117	542,117	382,645	481,322			65,089	65,089		542,117				0	1,433	06/25/2037	1FE
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....				08/25/2013	MBS Paydown 0.139984938.....		928,919	928,919	655,662	824,745			123,145	123,145		928,919				0	2,816	06/25/2037	1FE
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....				09/25/2013	MBS Paydown 0.126742953.....		357,534	357,534	252,359	317,438			43,715	43,715		357,534				0	1,214	06/25/2037	1FE
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....				07/25/2013	MBS Paydown 0.386873211.....		131,992	131,992	116,978	126,884			2,382	2,382		131,992				0	4,176	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....				08/25/2013	MBS Paydown 0.368583332.....		182,204	182,204	161,478	175,152			5,029	5,029		182,204				0	6,724	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....				09/25/2013	MBS Paydown 0.336613945.....		318,479	318,479	282,252	306,154			12,060	12,060		318,479				0	13,457	09/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....				07/25/2013	MBS Paydown 0.259688041.....		69,269	69,269		51,481			1,111	1,111		69,269				0	191	12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....				08/25/2013	MBS Paydown 0.256357642.....		81,928	81,928	60,087	60,890			3,207	3,207		81,928				0	259	12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....				09/25/2013	MBS Paydown 0.255183243.....		28,890	28,890	21,189	21,471			1,012	1,012		28,890				0	102	12/25/2035	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....				07/25/2013	MBS Paydown 0.305685914.....		78,010	78,010	46,026	108,930			9,640	9,640		78,010				0	170	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....				07/25/2013	Pass-Through Loss.....			110,284	65,068					0						0	240	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....				08/25/2013	MBS Paydown 0.301822655.....		69,228	69,228	40,845	44,699			5,284	5,284		69,228				0	173	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....				08/25/2013	Pass-Through Loss.....			8,037	4,742					0						0	20	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....				09/25/2013	MBS Paydown 0.299363233.....		49,188	49,188	29,021	28,456			635	635		49,188				0	137	10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....				07/25/2013	MBS Paydown 0.381020902.....		10,380	10,380	1,519	23,751			5,372	5,372		10,380				0	254	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....				07/25/2013	Pass-Through Loss.....			23,116	15,026					0						0	566	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....				08/25/2013	MBS Paydown 0.370383117.....		5,305	5,305	3,448	45,256			10,236	10,236		5,305				0	156	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....				08/25/2013	Pass-Through Loss.....			58,521	38,039					0						0	1,718	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....				09/25/2013	MBS Paydown 0.369110311.....		7,637	7,637	4,964	5,415			1,225	1,225		7,637				0	254	01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				06/25/2013	MBS Paydown 0.401401843.....		0	0	0	43				0		0				0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				06/25/2013	Pass-Through Loss.....			169	52					0		169		(169)	(169)			05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				07/25/2013	MBS Paydown 0.387443631.....		29,826	29,826	9,097	26,631			(3,786)	(3,786)		29,826				0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				07/25/2013	Pass-Through Loss.....			74,624	22,760					0		74,624		(74,624)	(74,624)			05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				07/31/2013	Book Value Adjustment.....					765,848					(104,449)			104,449	104,449			05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				08/25/2013	MBS Paydown 0.381225901.....		28,457	28,457	8,679	11,863			(1,684)	(1,684)		28,457				0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				08/25/2013	Pass-Through Loss.....			18,070	5,511					0		18,070		(18,070)	(18,070)			05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				08/31/2013	Book Value Adjustment.....					765,848				0		11,587		(11,587)	(11,587)			05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				09/25/2013	MBS Paydown 0.374845941.....		47,741	47,741	14,561	12,173			(1,728)	(1,728)		47,741				0		05/25/2037	1FM

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....				07/25/2013	MBS Paydown 0.309539941.....		80,213	80,213	70,756	71,283	.....	.....988	.....	.....988	.....	.....80,213	.....	.....	.....0	2,598	07/25/2047	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....				08/25/2013	MBS Paydown 0.303036814.....		256,340	256,340	226,120	227,805	.....	.....4,951	.....	.....4,951	.....	.....256,340	.....	.....	.....0	9,499	07/25/2047	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....				09/25/2013	MBS Paydown 0.292802818.....		403,404	403,404	355,846	358,497	.....	.....21,191	.....	.....21,191	.....	.....403,404	.....	.....	.....0	16,391	07/25/2047	1FM.....
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20.....				07/15/2013	Sinking Fund Redemption 100.0.....		132,810	132,810	132,810	132,810	.....	.....	.....	.....0	.....	.....132,810	.....	.....	.....0	6,805	07/15/2020	2AM.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201.....				08/31/2013	Paydown 100.0.....		50,423	50,423	50,423	50,423	.....	.....	.....	.....0	.....	.....50,423	.....	.....	.....0	746	07/23/2018	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201.....				09/30/2013	Paydown 100.0.....		50,423	50,423	50,423	50,423	.....	.....	.....	.....0	.....	.....50,423	.....	.....	.....0	745	07/23/2018	4Z.....
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....				07/25/2013	MBS Paydown 0.445274667.....		151,072	151,072	148,051	147,999	.....	.....351	.....	.....351	.....	.....151,072	.....	.....	.....0	390	02/25/2034	1AM.....
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....				08/25/2013	MBS Paydown 0.43086664.....		108,060	108,060	105,899	105,862	.....	.....322	.....	.....322	.....	.....108,060	.....	.....	.....0	376	02/25/2034	1AM.....
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....				09/25/2013	MBS Paydown 0.399004124.....		238,969	238,969	234,189	234,107	.....	.....2,016	.....	.....2,016	.....	.....238,969	.....	.....	.....0	1,033	02/25/2034	1AM.....
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14.....				08/21/2013	Private Placement.....		852,483	1,639,390	1,639,390	1,230,730	.....	.....	.....	.....0	.....	.....1,230,730	.....	.....(378,247)	(378,247)	52,071	02/28/2014	4FE.....
54323M AN 8	LONGVIEW POWER SYN LC L+475 02/28/2014.....				08/21/2013	Private Placement.....		138,667	266,667	266,667	203,000	.....	.....	.....	.....0	.....	.....203,000	.....	.....(64,333)	(64,333)	220	02/28/2014	4FE.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....				07/25/2013	MBS Paydown 0.58739676.....		208,805	208,805	208,283	208,127	.....	.....80	.....	.....80	.....	.....208,805	.....	.....	.....0	6,679	02/25/2034	1FM.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....				07/25/2013	Pass-Through Loss.....		.....	.....0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....(0)	(0)	.....	02/25/2034	1FM.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....				08/25/2013	MBS Paydown 0.5454608.....		484,780	484,780	483,568	483,206	.....	.....231	.....	.....231	.....	.....484,780	.....	.....	.....0	17,719	02/25/2034	1FM.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....				09/25/2013	MBS Paydown 0.50730749.....		441,052	441,052	439,950	439,620	.....	.....317	.....	.....317	.....	.....441,052	.....	.....	.....0	18,137	02/25/2034	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....				07/25/2013	MBS Paydown 0.52727914.....		33,664	33,664	31,413	25,484	.....	.....1,579	.....	.....1,579	.....	.....33,664	.....	.....	.....0	3,119	09/25/2033	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....				08/25/2013	MBS Paydown 0.51907957.....		13,529	13,529	12,625	10,242	.....	.....731	.....	.....731	.....	.....13,529	.....	.....	.....0	1,433	09/25/2033	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....				09/25/2013	MBS Paydown 0.49691538.....		36,571	36,571	34,125	27,685	.....	.....3,853	.....	.....3,853	.....	.....36,571	.....	.....	.....0	4,359	09/25/2033	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....				07/25/2013	MBS Paydown 0.037653593.....		29,152	29,152	28,150	28,619	.....	.....343	.....	.....343	.....	.....29,152	.....	.....	.....0	849	06/25/2018	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....				08/25/2013	MBS Paydown 0.03693339.....		15,844	15,844	15,300	15,555	.....	.....112	.....	.....112	.....	.....15,844	.....	.....	.....0	527	06/25/2018	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....				09/25/2013	MBS Paydown 0.03574269.....		26,195	26,195	25,295	25,716	.....	.....314	.....	.....314	.....	.....26,195	.....	.....	.....0	980	06/25/2018	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....				07/25/2013	MBS Paydown 0.06694609.....		10,665	10,665	10,835	10,654	.....	.....(388)	.....	.....(388)	.....	.....10,665	.....	.....	.....0	311	07/25/2033	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....				08/25/2013	MBS Paydown 0.06405652.....		18,493	18,493	18,788	18,475	.....	.....(702)	.....	.....(702)	.....	.....18,493	.....	.....	.....0	616	07/25/2033	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....				08/25/2013	Pass-Through Loss.....		.....	.....0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....(0)	(0)	.....	07/25/2033	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....				09/25/2013	MBS Paydown 0.063135103.....		5,897	5,897	5,991	5,891	.....	.....(200)	.....	.....(200)	.....	.....5,897	.....	.....	.....0	221	07/25/2033	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....				07/25/2013	MBS Paydown 0.67705849.....		377,109	377,109	341,284	331,188	.....	.....30,253	.....	.....30,253	.....	.....377,109	.....	.....	.....0	13,193	06/25/2036	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....				08/25/2013	MBS Paydown 0.65498646.....		331,080	331,080	299,628	290,764	.....	.....25,475	.....	.....25,475	.....	.....331,080	.....	.....	.....0	13,238	06/25/2036	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....				09/25/2013	MBS Paydown 0.64107285.....		208,704	208,704	188,877	183,290	.....	.....12,139	.....	.....12,139	.....	.....208,704	.....	.....	.....0	9,389	06/25/2036	1FM.....
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048.....				07/12/2013	MBS Paydown 0.921734414.....		72,854	72,854	68,388	71,413	.....	.....1,642	.....	.....1,642	.....	.....72,854	.....	.....	.....0	2,282	08/12/2048	1FM.....
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048.....				08/12/2013	MBS Paydown 0.905620803.....		209,477	209,477	196,635	205,333	.....	.....4,725	.....	.....4,725	.....	.....209,477	.....	.....	.....0	7,498	08/12/2048	1FM.....
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048.....				09/12/2013	MBS Paydown 0.803018623.....		1,333,828	1,333,828	1,252,059	1,307,440	.....	.....30,128	.....	.....30,128	.....	.....1,333,828	.....	.....	.....0	53,706	08/12/2048	1FM.....
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033.....				08/25/2013	MBS Paydown 0.173644922.....		33,260	33,260	34,092	34,092	.....	.....(3)	.....	.....(3)	.....	.....33,260	.....	.....	.....0	154	11/25/2033	1FE.....
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033.....				09/25/2013	MBS Paydown 0.171150862.....		180,469	180,469	184,981	184,981	.....	.....(1,452)	.....	.....(1,452)	.....	.....180,469	.....	.....	.....0	1,675	11/25/2033	1FE.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....				07/25/2013	MBS Paydown 0.38262561.....		4,509	4,509	3,630	3,604	.....	.....104	.....	.....104	.....	.....4,509	.....	.....	.....0	81	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....				07/25/2013	Pass-Through Loss.....		.....	.....1,662	1,338	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	30	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....				08/25/2013	MBS Paydown 0.38002691.....		1,066	1,066	858	4,986		143		143		1,066			0	22	11/25/2036	1FM.....

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

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1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)				
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.											
CUSIP Identification			Description																								
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	08/25/2013	Pass-Through Loss.....			7,471	6,014					0					0	154	11/25/2036	1FM.....					
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	09/25/2013	MBS Paydown 0.37569388.....		11,706	11,706	9,424	8,314		239		239		11,706			0	269	11/25/2036	1FM.....					
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	09/25/2013	Pass-Through Loss.....			2,528	2,035					0					0	58	11/25/2036	1FM.....					
576434	HM	9	MALT 2003-7 7A4 5.75 11/25/2033.....	07/25/2013	MBS Paydown 0.89874584.....		9,038	9,038	9,352	9,285		(48)		(48)		9,038			0	303	11/25/2033	1FM.....					
576434	HM	9	MALT 2003-7 7A4 5.75 11/25/2033.....	08/25/2013	MBS Paydown 0.890001556.....		18,241	18,241	18,874	18,738		(110)		(110)		18,241			0	699	11/25/2033	1FM.....					
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	07/25/2013	MBS Paydown 0.16147233.....		68,952	68,952	57,316	57,843		1,369		1,369		68,952			0	242	03/25/2035	1FM.....					
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	08/25/2013	MBS Paydown 0.16091746.....		24,982	24,982	20,766	20,957		543		543		24,982			0	100	03/25/2035	1FM.....					
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	09/25/2013	MBS Paydown 0.15940723.....		67,995	67,995	56,521	57,040		1,552		1,552		67,995			0	305	03/25/2035	1FM.....					
576434	W5	9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020.....	09/25/2013	MBS Paydown 0.16517072.....		46,113	46,113	45,162	45,162		11		11		46,113			0	211	11/25/2020	5AM.....					
57643M	KF	0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35.....	07/25/2013	MBS Paydown 0.86176876.....		156,874	156,874	151,383	153,666		3,258		3,258		156,874			0	5,019	05/25/2035	1FM.....					
57643M	KF	0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35.....	08/25/2013	MBS Paydown 0.63015915.....		1,042,243	1,042,243	1,005,765	1,020,933		21,820		21,820		1,042,243			0	38,090	05/25/2035	1FM.....					
57643M	KF	0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35.....	09/25/2013	MBS Paydown 0.40027021.....		1,034,500	1,034,500	998,293	1,013,348		23,260		23,260		1,034,500			0	42,548	05/25/2035	1FM.....					
57643M	LZ	5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....	07/25/2013	MBS Paydown 0.820715607.....		307,813	307,813	300,599	286,102		20,298		20,298		307,813			0	10,324	05/25/2036	1FM.....					
57643M	LZ	5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....	08/25/2013	MBS Paydown 0.77760211.....		301,794	301,794	294,721	280,508		19,960		19,960		301,794			0	11,568	05/25/2036	1FM.....					
57643M	LZ	5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....	09/25/2013	MBS Paydown 0.735332727.....		295,886	295,886	288,951	275,016		19,629		19,629		295,886			0	12,760	05/25/2036	1FM.....					
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	07/25/2013	MBS Paydown 0.401551077.....		75,012	75,012	57,290	51,452				0		75,012			0	224	09/25/2037	1FM.....					
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	08/25/2013	MBS Paydown 0.388209278.....		266,836	266,836	203,796	183,029				0		266,836			0	917	09/25/2037	1FM.....					
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	09/25/2013	MBS Paydown 0.376146786.....		241,250	241,250	184,255	165,479				0		241,250			0	928	09/25/2037	1FM.....					
58501W	BU	4	STEER Z1 A (JCP) 7.54 03/01/2017.....	09/01/2013	Paydown 100.0.....		222,456	222,456	237,074	225,977		(1,106)		(1,106)		222,456			0	8,387	03/01/2017	5.....					
589929	RJ	9	GNABS 1998-GN2 M1 7.155 07/27.....	07/25/2013	MBS Paydown 0.041448952.....		3,883	3,883	3,882	3,856		5		5		3,883			0	251	07/25/2027	1FM.....					
589929	RJ	9	GNABS 1998-GN2 M1 7.155 07/27.....	08/25/2013	MBS Paydown 0.040599747.....		3,881	3,881	3,880	3,854		5		5		3,881			0	274	07/25/2027	1FM.....					
589929	RJ	9	GNABS 1998-GN2 M1 7.155 07/27.....	09/25/2013	MBS Paydown 0.040114677.....		2,217	2,217	2,217	2,202		8		8		2,217			0	170	07/25/2027	1FM.....					
589929	RK	6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027.....	07/25/2013	MBS Paydown 0.021523227.....		1,722	1,722	1,722	1,687		12		12		1,722			0	114	07/25/2027	1FM.....					
589929	RK	6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027.....	08/25/2013	MBS Paydown 0.021092857.....		1,721	1,721	1,721	1,686		11		11		1,721			0	125	07/25/2027	1FM.....					
589929	RK	6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027.....	09/25/2013	MBS Paydown 0.020653347.....		1,758	1,758	1,758	1,722		11		11		1,758			0	138	07/25/2027	1FM.....					
59020U	W4	3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	08/25/2013	MBS Paydown 0.422749533.....		33,947	33,947	28,558	28,558		1,381		1,381		33,947			0	79	12/25/2035	1FM.....					
59020U	W4	3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	09/25/2013	MBS Paydown 0.421455165.....		11,649	11,649	9,800	9,800		4		4		11,649			0	54	12/25/2035	1FM.....					
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	07/25/2013	MBS Paydown 0.250795736.....		41,229	41,229	35,869	36,058		1,372		1,372		41,229			0	423	10/25/2035	1FM.....					
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	08/25/2013	MBS Paydown 0.236814888.....		102,060	102,060	88,792	89,260		10,055		10,055		102,060			0	1,190	10/25/2035	1FM.....					
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	09/25/2013	MBS Paydown 0.231375033.....		39,711	39,711	34,549	34,730		1,680		1,680		39,711			0	518	10/25/2035	1FM.....					
59022V	AC	5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37.....	07/25/2013	MBS Paydown 0.177096196.....		49,739	49,739		49,242		4,223		4,223		49,739			0	21	08/25/2037	4AM.....					
59022V	AC	5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37.....	08/25/2013	MBS Paydown 0.170484131.....		243,007	243,007	236,324	240,577		6,618		6,618		243,007			0	165	08/25/2037	4AM.....					
59022V	AC	5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37.....	09/25/2013	MBS Paydown 0.163289312.....		264,424	264,424	257,152	261,780		7,201		7,201		264,424			0	242	08/25/2037	4AM.....					
59023B	AC	8	MLMT 2006-C1 A3 SEQ CSTR 05/12/2039.....	09/12/2013	MBS Paydown 0.723810727.....		552,379	552,379	462,617	552,379		4,399		4,399		552,379			0	23,893	05/12/2039	1FM.....					
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	07/25/2013	MBS Paydown 0.15433777.....		11,233	11,233	6,740			386		386			11,233		11,233			10/25/2036	1FM.....				
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	07/25/2013	Pass-Through Loss.....			118	71					0					0			10/25/2036	1FM.....				

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

QE05.56

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			07/31/2013	Book Value Adjustment					0				0		11,233		(11,233)	(11,233)		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			08/25/2013	MBS Paydown 0.147260749		15,257	15,257	9,154			1,067		1,067				15,257	15,257		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			08/25/2013	Pass-Through Loss			944	567					0					0		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			08/31/2013	Book Value Adjustment					0				0		15,257		(15,257)	(15,257)		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			09/25/2013	MBS Paydown 0.135265627		27,149	27,149	16,289			3,050		3,050				27,149	27,149		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			09/25/2013	Pass-Through Loss			311	187					0					0		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0	10/25/36			09/30/2013	Book Value Adjustment					0				0		27,149		(27,149)	(27,149)		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR	10/25/36			07/25/2013	MBS Paydown 0.23572661		7,339	7,339	6,568	6,580		47		47		7,339			0	110	10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR	10/25/36			08/25/2013	MBS Paydown 0.22891572		91,899	91,899	82,250	82,393		2,000		2,000		91,899			0	1,571	10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR	10/25/36			09/25/2013	MBS Paydown 0.223864769		68,152	68,152	60,996	61,103		632		632		68,152			0	1,300	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745	01/15/40			07/15/2013	MBS Paydown 0.497062052		11,855	11,855	11,381	11,477		47		47		11,855			0	397	01/15/2040	1AM
595481 AA 0	MDST 2005-1 A SEQ 5.745	01/15/40			08/15/2013	MBS Paydown 0.493923976		14,388	14,388	13,813	13,930		130		130		14,388			0	551	01/15/2040	1AM
595481 AA 0	MDST 2005-1 A SEQ 5.745	01/15/40			09/15/2013	MBS Paydown 0.49189545		9,301	9,301	8,929	9,004		26		26		9,301			0	401	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34	7/1/35			07/01/2013	MBS Paydown 0.17429337		100,269	100,269	99,803	100,058		78		78		100,269			0	5,520	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33	4/1/2030			07/01/2013	MBS Paydown 0.060457645		155,570	155,570	156,936	155,714		(119)		(119)		155,570			0	9,719	04/01/2030	3AM
59549W AA 1	MDST 11 A1 4.864	07/15/2038			07/15/2013	MBS Paydown 0.419472092		9,571	9,571	9,570	9,571		0		0		9,571			0	272	07/15/2038	2AM
59549W AA 1	MDST 11 A1 4.864	07/15/2038			08/15/2013	MBS Paydown 0.417220738		18,011	18,011	18,010	18,011		0		0		18,011			0	584	07/15/2038	2AM
59549W AA 1	MDST 11 A1 4.864	07/15/2038			09/15/2013	MBS Paydown 0.415403271		14,540	14,540	14,539	14,540		0		0		14,540			0	530	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50	12/15/2045			07/15/2013	MBS Paydown 0.845565088		41,742	41,742	41,650	41,630		5		5		41,742			0	852	12/15/2045	1FM
59560W AA 5	MDST 2010-1 A SEQ 3.50	12/15/2045			08/15/2013	MBS Paydown 0.838768068		47,579	47,579	47,475	47,452		2		2		47,579			0	1,110	12/15/2045	1FM
59560W AA 5	MDST 2010-1 A SEQ 3.50	12/15/2045			09/15/2013	MBS Paydown 0.834026271		33,193	33,193	33,120	33,104		9		9		33,193			0	871	12/15/2045	1FM
59748T AA 7	MIDLAND COGEN 6.00	03/15/2025			09/15/2013	Sinking Fund Redemption 100.0		115,626	115,626	115,626	115,632		(0)		(0)		115,626			0	6,938	03/15/2025	2FE
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013		R		06/26/2013	MBS Paydown 0.122975947									0					0	2,755	03/26/2013	6FE
604668 AA 1	MRMX 2011-1A A ABS 6.25	10/20/2021			07/20/2013	MBS Paydown 0.490714286		1,626,429	1,626,429	1,629,611	1,628,516		(980)		(980)		1,626,429			0	75,464	10/20/2021	2AM
60687U AC 1	MLCFC 2006-2 A3 SEQ CSTR 6/12/46				09/12/2013	MBS Paydown 0.919466145		131,059	131,059	125,673	131,059		693		693		131,059			0	5,844	06/12/2046	1FM
60687V AH 8	MLCFC 2006-3 AJ MEZ 5.485	07/12/2046			08/28/2013	CITIGROUP		831,481	865,000	821,750	824,540		4,308		4,308		826,058		5,423	5,423	23,986	07/12/2046	1Z
60688V AC 8	MMODAL INC TL B L+550	8/17/2019			04/18/2013	ROYAL BANK OF CANADA									0					0	39,703	08/17/2019	3FE
60688V AC 8	MMODAL INC TL B L+550	8/17/2019			06/28/2013	Paydown 100.0									0					0	2,462	08/17/2019	3FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT	03/25/36			07/25/2013	MBS Paydown 0.297830211		67,455	67,455	65,157	65,228		4,257		4,257		67,455			0	1	03/25/2036	2Z
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT	03/25/36			08/25/2013	MBS Paydown 0.28810323		111,860	111,860	108,050	108,167		742		742		111,860			0	141	03/25/2036	2Z
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT	03/25/36			09/25/2013	MBS Paydown 0.283030613		58,335	58,335	56,348	56,409		401		401		58,335			0	91	03/25/2036	2Z
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50	7/25/17			07/25/2013	MBS Paydown 0.004265521		116	116	118	106		(3)		(3)		116			0	4	07/25/2017	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50	7/25/17			08/25/2013	MBS Paydown 0.004190609		116	116	119	106		(4)		(4)		116			0	4	07/25/2017	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50	7/25/17			09/25/2013	MBS Paydown 0.004106758		130	130	133	119		(5)		(5)		130			0	5	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50	4/25/17			07/25/2013	MBS Paydown 6.90035E-4		75	75	77	71		(2)		(2)		75			0	2	04/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50	4/25/17			08/25/2013	MBS Paydown 6.62042E-4		76	76	77	72		(2)		(2)		76			0	3	04/25/2017	1FM

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17			09/25/2013	MBS Paydown 5.61432E-4		272	272	278	259		(11)		(11)		272			0	11	04/25/2017	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB			07/25/2013	MBS Paydown 0.32219956		123,043	123,043	90,052	91,197		1,679		1,679		123,043			0	1,715	06/25/2036	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB			08/25/2013	MBS Paydown 0.31843984		159,788	159,788	116,945	118,431		2,664		2,664		159,788			0	2,530	06/25/2036	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB			09/25/2013	MBS Paydown 0.31022403		349,172	349,172	255,550	258,798		53,276		53,276		349,172			0	6,186	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36			07/25/2013	MBS Paydown 0.34291434		10,732	10,732	8,331	4,778		3,742		3,742		10,732			0	201	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36			08/25/2013	MBS Paydown 0.33488804		15,467	15,467	12,006	6,886		6,553		6,553		15,467			0	318	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36			09/25/2013	MBS Paydown 0.33394779		1,812	1,812	1,406	807		(1,313)		(1,313)		1,812			0	41	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46			07/25/2013	MBS Paydown 0.79138972		98,834	98,834	66,960	65,289		14,436		14,436		98,834			0	2,083	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46			08/25/2013	MBS Paydown 0.78162711		123,800	123,800	83,874	81,781		22,659		22,659		123,800			0	3,091	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46			09/25/2013	MBS Paydown 0.77199049		122,202	122,202	82,792	80,725		21,615		21,615		122,202			0	3,443	10/25/2046	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036			07/25/2013	MBS Paydown 0.738312947		40,390	40,390	23,149	15,771		(25,309)		(25,309)		40,390			0	71	12/25/2036	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036			08/25/2013	MBS Paydown 0.73407048		39,243	39,243	22,491	15,323		(24,443)		(24,443)		39,243			0	79	12/25/2036	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036			09/25/2013	MBS Paydown 0.730504512		32,985	32,985	18,905	12,880		(20,421)		(20,421)		32,985			0	75	12/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036			07/25/2013	MBS Paydown 0.542582982		176,223	176,223	110,139	104,557		1,619		1,619		176,223			0	424	11/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036			08/25/2013	MBS Paydown 0.537711314		77,947	77,947	48,717	46,247		623		623		77,947			0	208	11/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036			09/25/2013	MBS Paydown 0.534326598		54,155	54,155	33,847	32,132		80		80		54,155			0	157	11/25/2036	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037			07/25/2013	MBS Paydown 0.28300951		115,101	115,101	97,260	99,351		1,967		1,967		115,101			0	190	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037			08/25/2013	MBS Paydown 0.23611996		1,805,717	1,805,717	1,595,330	1,613,653		185,723		185,723		1,805,717			0	2,094	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037			09/25/2013	MBS Paydown 0.23109436		378,654	378,654	344,072	346,036		3,437		3,437		378,654			0	308	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		350,378	350,378	363,866	361,946		(10,950)		(10,950)		350,378			0	12,263	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		191,861	191,861	199,246	198,195		(1,112)		(1,112)		191,861			0	7,674	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		263,631	263,631	273,779	272,335		(6,058)		(6,058)		263,631			0	11,863	04/26/2036	4FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37			07/26/2013	MBS Paydown 0.25669679		229,890	229,890	229,890	230,579		(1,397)		(1,397)		229,890			0	8,717	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37			08/26/2013	MBS Paydown 0.245258995		139,541	139,541	139,541	139,959		(697)		(697)		139,541			0	6,047	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37			09/26/2013	MBS Paydown 0.243458838		21,962	21,962	21,962	22,028		(5)		(5)		21,962			0	1,071	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			07/26/2013	Pass-Through Loss			27,721	11,606			(90)		(90)		27,721		(27,721)	(27,721)	1,051	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			07/31/2013	Book Value Adjustment					2,619,383				0		(27,721)		27,721	27,721		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			08/26/2013	Pass-Through Loss			79,703	33,369			(260)		(260)		79,703		(79,703)	(79,703)	3,454	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			08/31/2013	Book Value Adjustment					2,619,383				0		(79,703)		79,703	79,703		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			09/26/2013	Pass-Through Loss			191	80			(1)		(1)		191		(191)	(191)	9	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			09/30/2013	Book Value Adjustment					2,619,383				0		(191)			191		10/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037			07/26/2013	MBS Paydown 0.226479073		465,834	465,834	465,834	465,834				0		465,834			0	10,865	01/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037			08/26/2013	MBS Paydown 0.218496191		121,907	121,907	121,907	121,907				0		121,907			0	3,250	01/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037			09/26/2013	MBS Paydown 0.211088916		113,117	113,117	113,117	113,117				0		113,117			0	3,392	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037			07/26/2013	Pass-Through Loss			25,193	17,069			1,150		1,150					0	1,012	01/26/2037	1FM

QE05.57

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

QE05.58

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	.....	08/26/2013	Pass-Through Loss	.....	.....	.....	26,753	18,126	.....	.....	1,221	.....	1,221	.....	.....	.....	.....	0	1,224	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	.....	09/26/2013	Pass-Through Loss	.....	.....	.....	58,743	39,800	.....	.....	2,680	.....	2,680	.....	.....	.....	.....	0	3,013	01/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40	.....	07/19/2013	MBS Paydown 0.424013849	.....	1,110,396	.....	1,110,396	1,093,870	1,100,224	.....	9,676	.....	9,676	.....	1,110,396	.....	.....	0	27,529	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40	.....	08/19/2013	MBS Paydown 0.396128818	.....	557,701	.....	557,701	549,400	552,592	.....	5,025	.....	5,025	.....	557,701	.....	.....	0	15,802	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40	.....	09/19/2013	MBS Paydown 0.38087728	.....	305,031	.....	305,031	300,491	302,237	.....	2,796	.....	2,796	.....	305,031	.....	.....	0	9,723	12/17/2040	1FE
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	.....	07/25/2013	MBS Paydown 0.309639147	.....	1,922	.....	1,922	1,105	1,240	.....	604	.....	604	.....	1,922	.....	.....	0	6	08/25/2035	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	.....	08/25/2013	MBS Paydown 0.30800038	.....	656	.....	656	377	423	.....	138	.....	138	.....	656	.....	.....	0	2	08/25/2035	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	.....	09/25/2013	MBS Paydown 0.305406297	.....	1,038	.....	1,038	597	669	.....	281	.....	281	.....	1,038	.....	.....	0	4	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	.....	07/25/2013	MBS Paydown 0.37831577	.....	52,261	.....	52,261	33,708	36,608	.....	12,492	.....	12,492	.....	52,261	.....	.....	0	141	12/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	.....	08/25/2013	MBS Paydown 0.37567001	.....	42,367	.....	42,367	27,326	29,677	.....	9,477	.....	9,477	.....	42,367	.....	.....	0	131	12/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	.....	09/25/2013	MBS Paydown 0.37146364	.....	67,357	.....	67,357	43,445	47,183	.....	17,273	.....	17,273	.....	67,357	.....	.....	0	234	12/25/2035	1FM
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018	.....	09/30/2013	Paydown 100.0	.....	27,000	.....	27,000	26,595	27,121	.....	510	.....	510	.....	27,000	.....	.....	0	4,071	04/24/2018	3FE
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17	.....	06/28/2013	Paydown 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	0	1,040	09/15/2017	3FE
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17	.....	09/06/2013	Paydown 100.0	.....	89,375	.....	89,375	87,200	87,674	.....	2,902	.....	2,902	.....	89,375	.....	.....	0	4,189	09/15/2017	3FE
629568 AT 3	NABORS INDS INC 9.25 01/15/2019	.....	09/12/2013	Cash Tender 126.32	.....	6,316,000	.....	5,000,000	4,999,900	4,999,990	.....	10	.....	10	.....	5,000,000	.....	1,316,000	1,316,000	535,729	01/15/2019	2FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.....	07/25/2013	MBS Paydown 0.930942642	.....	223,679	.....	223,679	209,430	209,630	.....	570	.....	570	.....	223,679	.....	.....	0	123	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.....	08/25/2013	MBS Paydown 0.907982176	.....	385,277	.....	385,277	360,733	361,078	.....	3,112	.....	3,112	.....	385,277	.....	.....	0	212	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.....	09/25/2013	MBS Paydown 0.892030462	.....	267,670	.....	267,670	250,618	250,858	.....	2,480	.....	2,480	.....	267,670	.....	.....	0	134	03/25/2037	1Z
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	.....	07/25/2013	MBS Paydown 0.703165581	.....	54,870	.....	54,870	36,489	35,555	.....	6,742	.....	6,742	.....	54,870	.....	.....	0	1,245	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	.....	08/25/2013	MBS Paydown 0.694434138	.....	74,217	.....	74,217	49,354	48,092	.....	13,571	.....	13,571	.....	74,217	.....	.....	0	1,955	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	.....	09/25/2013	MBS Paydown 0.679693695	.....	125,294	.....	125,294	83,320	81,189	.....	31,548	.....	31,548	.....	125,294	.....	.....	0	3,755	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	.....	07/25/2013	MBS Paydown 0.703165581	.....	25,034	.....	25,034	16,647	16,225	.....	3,107	.....	3,107	.....	25,034	.....	.....	0	568	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	.....	08/25/2013	MBS Paydown 0.694434138	.....	33,861	.....	33,861	22,517	21,946	.....	6,193	.....	6,193	.....	33,861	.....	.....	0	892	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	.....	09/25/2013	MBS Paydown 0.679693695	.....	57,163	.....	57,163	38,014	37,049	.....	14,394	.....	14,394	.....	57,163	.....	.....	0	1,714	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	.....	07/25/2013	MBS Paydown 0.2628854	.....	179,664	.....	179,664	154,725	161,448	.....	3,146	.....	3,146	.....	179,664	.....	.....	0	252	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	.....	08/25/2013	MBS Paydown 0.26255914	.....	11,941	.....	11,941	10,284	10,730	.....	248	.....	248	.....	11,941	.....	.....	0	20	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	.....	09/25/2013	MBS Paydown 0.25770658	.....	177,604	.....	177,604	152,951	159,597	.....	3,972	.....	3,972	.....	177,604	.....	.....	0	346	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	.....	07/25/2013	MBS Paydown 0.19800342	.....	49,571	.....	49,571	46,039	48,217	.....	849	.....	849	.....	49,571	.....	.....	0	1,384	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	.....	08/25/2013	MBS Paydown 0.19162681	.....	33,732	.....	33,732	31,329	32,811	.....	407	.....	407	.....	33,732	.....	.....	0	1,076	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	.....	09/25/2013	MBS Paydown 0.18543152	.....	32,773	.....	32,773	30,438	31,878	.....	422	.....	422	.....	32,773	.....	.....	0	1,176	03/25/2035	1FM
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	.....	07/25/2013	MBS Paydown 0.43331444	.....	120,995	.....	120,995	122,992	122,897	.....	(1,210)	.....	(1,210)	.....	120,995	.....	.....	0	2,081	03/25/2035	2Z
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	.....	08/25/2013	MBS Paydown 0.41702987	.....	75,617	.....	75,617	76,865	76,806	.....	(375)	.....	(375)	.....	75,617	.....	.....	0	1,625	03/25/2035	2Z
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	.....	09/25/2013	MBS Paydown 0.40203466	.....	69,630	.....	69,630	70,779	70,724	.....	(326)	.....	(326)	.....	69,630	.....	.....	0	1,796	03/25/2035	2Z
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	.....	07/25/2013	MBS Paydown 0.42302591	.....	11,592	.....	11,592	4,115	4,020	.....	299	.....	299	.....	11,592	.....	.....	0	393	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	.....	07/25/2013	Pass-Through Loss	.....	.....	.....	5,152	1,829	.....	.....	.....	.....	0	.....	.....	.....	.....	0	175	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		08/25/2013	MBS Paydown 0.41400358		11,840		11,840	4,203	3,574		266		266		11,840			0	459	04/25/2036	1FM

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

QE05.59

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....			.....	08/25/2013	Pass-Through Loss.....		.....	3,047	1,082					0					0	118	04/25/2036	1FM.....
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....			.....	09/25/2013	MBS Paydown 0.40214834.....		14,729	14,729	5,229	4,696		349		349		14,729			0	642	04/25/2036	1FM.....
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....			.....	09/25/2013	Pass-Through Loss.....		.....	4,832	1,715					0					0	211	04/25/2036	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....			.....	07/25/2013	MBS Paydown 0.58763045.....		155,159	155,159	122,354	127,767		3,378		3,378		155,159			0	262	03/25/2036	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....			.....	08/25/2013	MBS Paydown 0.57381036.....		193,481	193,481	152,574	159,324		6,902		6,902		193,481			0	485	03/25/2036	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....			.....	09/25/2013	MBS Paydown 0.567124653.....		93,600	93,600	73,810	77,076		(13,975)		(13,975)		93,600			0	217	03/25/2036	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	11/27/2012	MBS Paydown 0.927269801.....		8,670	(8,670)	(7,196)					0		(8,670)			0	(2,786)	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	01/27/2013	MBS Paydown 0.905332891.....		204	(204)	(169)					0		(204)			0	196	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	02/27/2013	MBS Paydown 0.893512361.....		22	(22)	(18)					0		(22)			0	234	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	03/27/2013	MBS Paydown 0.882794201.....		8,895	8,895	7,383	7,637				0		8,895			0	221	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	05/27/2013	MBS Paydown 0.858441502.....		16,317	(402,211)	(13,543)					0		(16,317)			0	346	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	06/27/2013	MBS Paydown 0.843005752.....		0		385,894	0				0		0			0	415	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	07/27/2013	MBS Paydown 0.831823371.....		279,560	279,560	232,034	240,031		11,317		11,317		279,560			0	330	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	08/27/2013	MBS Paydown 0.819956102.....		296,682	296,682	246,246	254,733		17,650		17,650		296,682			0	1,679	08/27/2047	1FM.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....			.....	09/27/2013	MBS Paydown 0.806588435.....		283,768	334,192	277,379	286,939		24,971		24,971		334,192			0	2,065	08/27/2047	1FM.....
667294 AY 8	NORTHWEST AIR 017.691 04/01/17.....			.....	10/01/2011	Sinking Fund Redemption 100.0.....		6	7,324	7,141	7,188		6		6		6			0		04/01/2017	3AM.....
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....			.....	07/15/2013	MBS Paydown 0.312912022.....		26,782	26,782	26,780	11,133				0		26,782			0	942	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.....		8,311	8,311	8,311	3,455				0		8,311			0	334	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.....		20,546	20,546	20,545	8,541				0		20,546			0	929	05/15/2024	1AM.....
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....			.....	07/15/2013	Pass-Through Loss.....		.....	13,180	13,062					0					0	591	04/15/2029	6FE.....
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....			.....	08/15/2013	Pass-Through Loss.....		.....	5,549	5,499					0					0	284	04/15/2029	6FE.....
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....			.....	09/15/2013	Pass-Through Loss.....		.....	5,286	5,238					0					0	305	04/15/2029	6FE.....
677347 CD 6	OHIO EDISON 6.40 07/15/2016.....			.....	08/28/2013	Make Whole Call 115.423868.....		1,154,239	1,000,000	999,870	999,973		31		31		1,000,000		154,239	154,239	71,644	07/15/2016	2FE.....
68234K AC 4	ONCURE MEDICAL 11.75 05/15/17.....			.....	06/06/2013	IMPERIAL CAPITAL.....									0					0	(176,250)	05/15/2017	5Z.....
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....			.....	07/25/2013	MBS Paydown 0.19048988.....		68,758	68,758	52,858	54,265		3,946		3,946		68,758			0	218	07/25/2035	1FM.....
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....			.....	08/25/2013	MBS Paydown 0.18932392.....		27,983	27,983	21,512	22,085		897		897		27,983			0	102	07/25/2035	1FM.....
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....			.....	09/25/2013	MBS Paydown 0.186753237.....		61,696	61,696	47,429	48,692		2,986		2,986		61,696			0	252	07/25/2035	1FM.....
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....			.....	07/25/2013	MBS Paydown 0.21096.....		52,114	52,114	44,948	46,594		1,196		1,196		52,114			0	126	12/25/2035	1FM.....
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....			.....	08/25/2013	MBS Paydown 0.20929384.....		24,368	24,368	21,017	21,786		637		637		24,368			0	67	12/25/2035	1FM.....
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....			.....	09/25/2013	MBS Paydown 0.20538718.....		57,135	57,135	49,279	51,083		1,628		1,628		57,135			0	177	12/25/2035	1FM.....
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037.....			.....	07/25/2013	MBS Paydown 0.09823534.....		64,160	64,160	64,281	64,303		16		16		64,160			0	453	03/25/2037	1FE.....
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037.....			.....	08/25/2013	MBS Paydown 0.09687149.....		41,216	41,216	41,293	41,307		(6)		(6)		41,216			0	435	03/25/2037	1FE.....
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037.....			.....	09/25/2013	MBS Paydown 0.0942805.....		78,300	78,300	78,447	78,474		(39)		(39)		78,300			0	1,100	03/25/2037	1FE.....
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026.....			.....	07/15/2013	Sinking Fund Redemption 100.0.....		226,907	226,907	250,292	248,803		(1,446)		(1,446)		226,907			0	12,205	07/15/2026	1FE.....
695114 BW 7	PACIFICORP 5.45 09/15/2013.....			.....	09/15/2013	Maturity 100.0.....		2,000,000	2,000,000	1,997,680	1,999,940		204		204		2,000,000			0	109,000	09/15/2013	1FE.....
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....				07/25/2013	MBS Paydown 0.04438575.....		603,317	603,317	569,003	654,492		79,985		79,985		603,317			0	1,877	05/25/2035	1FM.....

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

QE05.60

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	.....		08/25/2013	MBS Paydown 0.02857789.....	.....	1,580,786	1,580,786	1,490,879	1,714,873	.....	(57,490)	.....	(57,490)	.....	1,580,786	.....	.....	.....0	5,650	05/25/2035	1FM.....
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	.....		09/25/2013	MBS Paydown 0.017489655.....	.....	1,108,824	1,108,824	1,045,759	1,202,878	.....	(40,325)	.....	(40,325)	.....	1,108,824	.....	.....	.....0	4,438	05/25/2035	1FM.....
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018.....	.....		07/17/2013	Sinking Fund Redemption 100.0.....	.....	349,866	349,866	349,866	349,866	.....	.....	.....	.....0	.....	349,866	.....	.....	.....0	11,523	11/17/2018	1FE.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	.....		07/25/2013	MBS Paydown 0.389602316.....	.....	14,267	14,267	14,267	13,337	.....	(40)	.....	(40)	.....	14,267	.....	.....	.....0	406	01/25/2036	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	.....		08/25/2013	MBS Paydown 0.381815595.....	.....	38,280	38,280	38,280	35,783	.....	(140)	.....	(140)	.....	38,280	.....	.....	.....0	1,240	01/25/2036	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	.....		09/25/2013	MBS Paydown 0.378182578.....	.....	17,860	17,860	17,860	16,695	.....	(67)	.....	(67)	.....	17,860	.....	.....	.....0	648	01/25/2036	1FM.....
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....	.....		07/25/2013	MBS Paydown 0.649545721.....	.....	62,185	62,185	58,376	58,651	.....	734	.....	734	.....	62,185	.....	.....	.....0	112	11/25/2046	1FM.....
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....	.....		08/25/2013	MBS Paydown 0.626171235.....	.....	158,947	158,947	149,211	149,915	.....	5,169	.....	5,169	.....	158,947	.....	.....	.....0	337	11/25/2046	1FM.....
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....	.....		09/25/2013	MBS Paydown 0.606953977.....	.....	130,677	130,677	122,673	123,252	.....	3,630	.....	3,630	.....	130,677	.....	.....	.....0	314	11/25/2046	1FM.....
73651E AA 6	PORTLAND GEN ELE MTN 5.625 08/01/2013.....	.....		08/01/2013	Maturity 100.0.....	.....	5,000,000	5,000,000	4,964,250	4,999,615	.....	2,684	.....	2,684	.....	5,000,000	.....	.....	.....0	281,250	08/01/2013	1FE.....
74006L AC 6	PRE-PAID LEGAL A TL L+600 12/30/16.....	.....		07/01/2013	Paydown 100.0.....	.....	1,727,642	1,727,642	1,675,813	1,672,515	.....	53,541	.....	53,541	.....	1,727,642	.....	.....	.....0	77,833	12/30/2016	3FE.....
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20.....	.....		07/25/2013	MBS Paydown 0.09318436.....	.....	23,482	23,482	23,644	23,640	.....	(3)	.....	(3)	.....	23,482	.....	.....	.....0	98	07/25/2020	1Z.....
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20.....	.....		08/25/2013	MBS Paydown 0.08862491.....	.....	77,499	77,499	78,032	78,021	.....	(240)	.....	(240)	.....	77,499	.....	.....	.....0	646	07/25/2020	1Z.....
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20.....	.....		09/25/2013	MBS Paydown 0.081361294.....	.....	123,463	123,463	124,312	124,295	.....	(782)	.....	(782)	.....	123,463	.....	.....	.....0	1,543	07/25/2020	1Z.....
74456Q AL 0	PUB SVC EL & GAS MTNC 5.375 09/01/2013.....	.....		09/01/2013	Maturity 100.0.....	.....	10,000,000	10,000,000	9,989,400	9,999,772	.....	906	.....	906	.....	10,000,000	.....	.....	.....0	537,500	09/01/2013	1FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	.....		07/25/2013	MBS Paydown 0.527879487.....	.....	215,495	215,495	194,966	198,604	.....	1,797	.....	1,797	.....	215,495	.....	.....	.....0	311	08/25/2046	1FM.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	.....		08/25/2013	MBS Paydown 0.516930682.....	.....	282,808	282,808	255,865	260,639	.....	6,809	.....	6,809	.....	282,808	.....	.....	.....0	500	08/25/2046	1FM.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	.....		09/25/2013	MBS Paydown 0.507705156.....	.....	238,295	238,295	215,594	219,616	.....	3,313	.....	3,313	.....	238,295	.....	.....	.....0	493	08/25/2046	1FM.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....	.....		07/25/2013	MBS Paydown 0.731874377.....	.....	82,039	82,039	79,027	79,027	.....	667	.....	667	.....	82,039	.....	.....	.....0	129	05/25/2037	1Z.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....	.....		08/25/2013	MBS Paydown 0.708127245.....	.....	112,799	112,799	108,428	108,658	.....	5,045	.....	5,045	.....	112,799	.....	.....	.....0	215	05/25/2037	1Z.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....	.....		09/25/2013	MBS Paydown 0.682226344.....	.....	123,029	123,029	118,262	118,512	.....	5,468	.....	5,468	.....	123,029	.....	.....	.....0	272	05/25/2037	1Z.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	.....		07/25/2013	MBS Paydown 0.261926212.....	.....	811,583	811,583	774,565	774,565	.....	35,377	.....	35,377	.....	811,583	.....	.....	.....0	1,431	01/25/2037	1FM.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	.....		08/25/2013	MBS Paydown 0.231277426.....	.....	1,024,190	1,024,190	907,931	977,475	.....	140,986	.....	140,986	.....	1,024,190	.....	.....	.....0	2,070	01/25/2037	1FM.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	.....		09/25/2013	MBS Paydown 0.210763604.....	.....	685,510	685,510	607,696	654,243	.....	81,872	.....	81,872	.....	685,510	.....	.....	.....0	1,548	01/25/2037	1FM.....
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36.....	.....		07/25/2013	MBS Paydown 0.139345046.....	.....	105,111	105,111	.....	101,456	.....	595	.....	595	.....	105,111	.....	.....	.....0	55	11/25/2036	1Z.....
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36.....	.....		08/25/2013	MBS Paydown 0.124544277.....	.....	148,008	148,008	142,827	142,861	.....	16,854	.....	16,854	.....	148,008	.....	.....	.....0	118	11/25/2036	1Z.....
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36.....	.....		09/25/2013	MBS Paydown 0.112344524.....	.....	121,998	121,998	117,728	117,756	.....	12,281	.....	12,281	.....	121,998	.....	.....	.....0	130	11/25/2036	1Z.....
74924Y AB 9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	.....		07/25/2013	MBS Paydown 0.559670972.....	.....	274,052	274,052	.....	253,491	.....	7,589	.....	7,589	.....	274,052	.....	.....	.....0	612	04/25/2037	1FM.....
74924Y AB 9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	.....		08/25/2013	MBS Paydown 0.538320486.....	.....	213,505	213,505	191,354	197,486	.....	18,066	.....	18,066	.....	213,505	.....	.....	.....0	547	04/25/2037	1FM.....
74924Y AB 9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	.....		09/25/2013	MBS Paydown 0.517146565.....	.....	211,739	211,739	189,771	195,853	.....	17,474	.....	17,474	.....	211,739	.....	.....	.....0	606	04/25/2037	1FM.....
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	.....		07/26/2013	MBS Paydown 0.560642401.....	.....	9,186	9,186	9,909	9,707	.....	(214)	.....	(214)	.....	9,186	.....	.....	.....0	711	09/26/2037	3FM.....
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	.....		08/26/2013	MBS Paydown 0.556515819.....	.....	8,253	8,253	8,903	8,722	.....	(134)	.....	(134)	.....	8,253	.....	.....	.....0	731	09/26/2037	3FM.....
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	.....		09/26/2013	MBS Paydown 0.545786002.....	.....	21,460	21,460	23,150	22,678	.....	(1,080)	.....	(1,080)	.....	21,460	.....	.....	.....0	2,142	09/26/2037	3FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	.....		07/26/2013	MBS Paydown 0.449208484.....	.....	477,813	477,813	474,843	475,257	.....	813	.....	813	.....	477,813	.....	.....	.....0	15,330	10/26/2037	1FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	.....		08/26/2013	MBS Paydown 0.421661697.....	.....	913,548	913,548	907,868	908,660	.....	2,013	.....	2,013	.....	913,548	.....	.....	.....0	33,497	10/26/2037	1FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	.....		09/26/2013	MBS Paydown 0.406777964.....	.....	493,597	493,597	490,528	490,956	.....	1,088	.....	1,088	.....	493,597	.....	.....	.....0	20,361	10/26/2037	1FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	.....	.....	07/26/2013	MBS Paydown 0.161407409	.....	.....169,689	169,689	172,235	170,199	.....	.....(764)	.....	.....(764)	.....	.....169,689	.....	.....	.....0	4,406	06/26/2037	1FM.....
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	.....	.....	08/26/2013	MBS Paydown 0.157968007	.....	.....49,851	49,851	50,598	50,000	.....	.....(124)	.....	.....(124)	.....	.....49,851	.....	.....	.....0	1,470	06/26/2037	1FM.....
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	.....	.....	09/26/2013	MBS Paydown 0.136928111	.....	.....304,952	304,952	309,527	305,868	.....	.....(2,107)	.....	.....(2,107)	.....	.....304,952	.....	.....	.....0	10,065	06/26/2037	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	.....	.....	11/26/2012	Pass-Through Loss	.....	.....	.....	.....	.....	.....	.....(9,061)	.....	.....(9,061)	.....	.....(9,061)	.....	.....9,061	9,061	.....	06/01/2037	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	.....	.....	07/26/2013	MBS Paydown 0.099476005	.....	.....220,814	220,814	225,231	221,427	.....	.....(1,760)	.....	.....(1,760)	.....	.....220,814	.....	.....	.....0	7,722	03/26/2036	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	.....	.....	08/26/2013	MBS Paydown 0.089464058	.....	.....186,933	186,933	186,582	187,452	.....	.....(1,428)	.....	.....(1,428)	.....	.....186,933	.....	.....	.....0	7,472	03/26/2036	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	.....	.....	09/26/2013	MBS Paydown 0.086393491	.....	.....57,331	57,331	58,477	57,490	.....	.....(216)	.....	.....(216)	.....	.....57,331	.....	.....	.....0	2,578	03/26/2036	1FM.....
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	.....	.....	07/16/2013	MBS Paydown 0.938898968	.....	.....127,423	127,423	128,637	127,878	.....	.....(846)	.....	.....(846)	.....	.....127,423	.....	.....	.....0	4,190	09/16/2039	1FE.....
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	.....	.....	08/16/2013	MBS Paydown 0.937498694	.....	.....25,205	25,205	25,445	25,295	.....	.....(167)	.....	.....(167)	.....	.....25,205	.....	.....	.....0	944	09/16/2039	1FE.....
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	.....	.....	09/16/2013	MBS Paydown 0.935622196	.....	.....33,777	33,777	34,099	33,898	.....	.....(224)	.....	.....(224)	.....	.....33,777	.....	.....	.....0	1,541	09/16/2039	1FE.....
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039	.....	.....	09/16/2013	MBS Paydown 0.999999999	.....	.....0	0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....	.....0	.....	09/16/2039	1FE.....
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	.....	.....	07/26/2013	MBS Paydown 0.388287761	.....	.....456,302	456,302	431,206	444,074	.....	.....9,977	.....	.....9,977	.....	.....456,302	.....	.....	.....0	14,640	08/26/2035	1FM.....
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	.....	.....	08/26/2013	MBS Paydown 0.324262953	.....	.....1,191,822	1,191,822	1,126,272	1,159,884	.....	.....33,632	.....	.....33,632	.....	.....1,191,822	.....	.....	.....0	43,700	08/26/2035	1FM.....
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	.....	.....	09/26/2013	MBS Paydown 0.307315039	.....	.....315,485	315,485	298,134	307,031	.....	.....7,213	.....	.....7,213	.....	.....315,485	.....	.....	.....0	13,014	08/26/2035	1FM.....
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	.....	.....	07/26/2013	MBS Paydown 0.843670534	.....	.....268,309	268,309	236,112	241,325	.....	.....26,783	.....	.....26,783	.....	.....268,309	.....	.....	.....0	8,608	12/26/2035	1FM.....
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	.....	.....	08/26/2013	MBS Paydown 0.827380803	.....	.....164,852	164,852	145,070	148,273	.....	.....16,477	.....	.....16,477	.....	.....164,852	.....	.....	.....0	6,045	12/26/2035	1FM.....
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	.....	.....	09/26/2013	MBS Paydown 0.800579773	.....	.....271,226	271,226	238,679	243,949	.....	.....27,131	.....	.....27,131	.....	.....271,226	.....	.....	.....0	11,188	12/26/2035	1FM.....
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034	.....	.....	07/26/2013	MBS Paydown 0.610118005	.....	.....178,252	178,252	172,013	175,078	.....	.....2,373	.....	.....2,373	.....	.....178,252	.....	.....	.....0	5,735	06/26/2034	1FM.....
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034	.....	.....	08/26/2013	MBS Paydown 0.58612953	.....	.....76,585	76,585	73,905	75,222	.....	.....561	.....	.....561	.....	.....76,585	.....	.....	.....0	2,817	06/26/2034	1FM.....
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034	.....	.....	09/26/2013	MBS Paydown 0.546322058	.....	.....127,088	127,088	122,640	124,826	.....	.....1,542	.....	.....1,542	.....	.....127,088	.....	.....	.....0	10,173	06/26/2034	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	.....	.....	07/26/2013	MBS Paydown 0.741147629	.....	.....73,993	73,993	71,773	72,295	.....	.....654	.....	.....654	.....	.....73,993	.....	.....	.....0	2,160	08/25/2036	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	.....	.....	08/26/2013	MBS Paydown 0.735722325	.....	.....45,697	45,697	44,326	44,649	.....	.....89	.....	.....89	.....	.....45,697	.....	.....	.....0	1,521	08/25/2036	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	.....	.....	09/26/2013	MBS Paydown 0.712272878	.....	.....197,515	197,515	191,589	192,982	.....	.....3,340	.....	.....3,340	.....	.....197,515	.....	.....	.....0	7,379	08/25/2036	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.....	.....	07/26/2013	Pass-Through Loss	.....	.....	.....28,334	19,692	.....	.....	.....(127)	.....	.....(127)	.....	.....28,334	.....	.....(28,334)	(28,334)	468	08/25/2036	1Z.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.....	.....	07/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....2,864,280	.....	.....	.....	.....0	.....	.....(28,462)	.....	.....28,462	28,462	.....	08/25/2036	1Z.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.....	.....	08/26/2013	Pass-Through Loss	.....	.....	.....13,118	9,117	.....	.....	.....(78)	.....	.....(78)	.....	.....13,118	.....	.....(13,118)	(13,118)	270	08/25/2036	1Z.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.....	.....	08/31/2013	Book Value Adjustment	.....	.....	.....	.....	.....2,864,280	.....	.....	.....	.....0	.....	.....(19,033)	.....	.....19,033	19,033	.....	08/25/2036	1Z.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.....	.....	09/26/2013	Pass-Through Loss	.....	.....	.....7,519	5,225	.....	.....	.....(56)	.....	.....(56)	.....	.....7,519	.....	.....(7,519)	(7,519)	185	08/25/2036	1Z.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.....	.....	09/30/2013	Book Value Adjustment	.....	.....	.....	.....	.....2,864,280	.....	.....	.....	.....0	.....	.....(1,262)	.....	.....1,262	1,262	.....	08/25/2036	1Z.....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	.....	.....	07/26/2013	MBS Paydown 0.327394202	.....	.....108,613	108,613	104,812	105,479	.....	.....2,586	.....	.....2,586	.....	.....108,613	.....	.....	.....0	3,355	10/25/2036	1FM.....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	.....	.....	08/26/2013	MBS Paydown 0.316404413	.....	.....72,522	72,522	69,983	70,429	.....	.....1,532	.....	.....1,532	.....	.....72,522	.....	.....	.....0	2,498	10/25/2036	1FM.....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	.....	.....	09/26/2013	MBS Paydown 0.309745387	.....	.....43,943	43,943	42,405	42,675	.....	.....775	.....	.....775	.....	.....43,943	.....	.....	.....0	1,594	10/25/2036	1FM.....
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	.....	.....	07/26/2013	MBS Paydown 0.502598626	.....	.....166,749	166,749	164,673	164,700	.....	.....1,150	.....	.....1,150	.....	.....166,749	.....	.....	.....0	5,597	06/25/2036	2FM.....
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	.....	.....	08/26/2013	MBS Paydown 0.49548783	.....	.....68,356	68,356	67,505	67,516	.....	.....238	.....	.....238	.....	.....68,356	.....	.....	.....0	2,619	06/25/2036	2FM.....
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	.....	.....	09/26/2013	MBS Paydown 0.47890197	.....	.....159,440	159,440	157,455	157,481	.....	.....1,112	.....	.....1,112	.....	.....159,440	.....	.....	.....0	6,865	06/25/2036	2FM.....
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036			07/26/2013	Pass-Through Loss			78,222	33,976			(3,375)		(3,375)		78,222		(78,222)	(78,222)	2,626	06/25/2036	4FM.....

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SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....				.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	1,953,117	.....	.....	.....	.....0	.....	.....(78,622)	.....	.....78,622	78,622	.....	06/25/2036	4FM.....
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....				.....	08/26/2013	Pass-Through Loss.....	.....	.....	68,524	29,764	.....	.....	.....(2,907)	.....	.....(2,907)	.....	.....68,524	.....	.....(68,524)	(68,524)	2,625	06/25/2036	4FM.....
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....				.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	1,953,117	.....	.....	.....	.....0	.....	.....(64,950)	.....	.....64,950	64,950	.....	06/25/2036	4FM.....
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....				.....	09/26/2013	Pass-Through Loss.....	.....	.....	37,259	16,184	.....	.....	.....(1,553)	.....	.....(1,553)	.....	.....37,259	.....	.....(37,259)	(37,259)	1,604	06/25/2036	4FM.....
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....				.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	1,953,117	.....	.....	.....	.....0	.....	.....(40,522)	.....	.....40,522	40,522	.....	06/25/2036	4FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....				.....	07/26/2013	Pass-Through Loss.....	.....	.....	41,487	24,892	.....	.....	.....339	.....	.....339	.....	.....41,487	.....	.....(41,487)	(41,487)	1,375	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....				.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	7,586,997	.....	.....	.....	.....0	.....	.....(42,456)	.....	.....42,456	42,456	.....	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....				.....	08/26/2013	Pass-Through Loss.....	.....	.....	289	174	.....	.....	.....3	.....	.....3	.....	.....289	.....	.....(289)	(289)	10	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....				.....	08/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	7,586,997	.....	.....	.....	.....0	.....	.....3,541	.....	.....(3,541)	(3,541)	.....	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....				.....	09/26/2013	Pass-Through Loss.....	.....	.....	30,324	18,195	.....	.....	.....322	.....	.....322	.....	.....30,324	.....	.....(30,324)	(30,324)	1,217	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....				.....	09/30/2013	Book Value Adjustment.....	.....	.....	.....	.....	7,586,997	.....	.....	.....	.....0	.....	.....(33,683)	.....	.....33,683	33,683	.....	01/26/2036	1FM.....
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49.....				.....	07/16/2013	MBS Paydown 0.40742652.....	.....	4,740,588	4,740,588	4,706,515	4,728,286	.....	.....4,181	.....	.....4,181	.....	.....4,740,588	.....	.....	.....	.....146,701	01/16/2049	1FE.....
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49.....				.....	08/16/2013	MBS Paydown 0.0.....	.....	3,259,412	3,259,412	3,235,985	3,250,954	.....	.....21,105	.....	.....21,105	.....	.....3,259,412	.....	.....	.....	.....115,275	01/16/2049	1FE.....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....				.....	07/26/2013	MBS Paydown 0.628121768.....	.....	234,262	234,262	225,478	221,904	.....	.....1,835	.....	.....1,835	.....	.....234,262	.....	.....	.....	.....4,948	05/26/2036	1FM.....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....				.....	08/26/2013	MBS Paydown 0.609109261.....	.....	285,389	285,389	274,687	270,334	.....	.....4,572	.....	.....4,572	.....	.....285,389	.....	.....	.....	.....6,691	05/26/2036	1FM.....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....				.....	09/26/2013	MBS Paydown 0.588823649.....	.....	304,499	304,499	293,080	288,436	.....	.....6,517	.....	.....6,517	.....	.....304,499	.....	.....	.....	.....7,635	05/26/2036	1FM.....
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE....				.....	07/27/2013	MBS Paydown 0.695866888.....	.....	40,701	40,701	39,582	39,611	.....	.....109	.....	.....109	.....	.....40,701	.....	.....	.....	.....1,265	12/27/2035	1FM.....
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE....				.....	08/27/2013	MBS Paydown 0.675035466.....	.....	312,342	312,342	303,753	303,973	.....	.....2,629	.....	.....2,629	.....	.....312,342	.....	.....	.....	.....11,087	12/27/2035	1FM.....
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE....				.....	09/27/2013	MBS Paydown 0.662484924.....	.....	188,180	188,180	183,005	183,138	.....	.....614	.....	.....614	.....	.....188,180	.....	.....	.....	.....7,498	12/27/2035	1FM.....
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE.....				.....	07/26/2013	MBS Paydown 0.714081838.....	.....	284,440	284,440	258,840	263,715	.....	.....5,946	.....	.....5,946	.....	.....284,440	.....	.....	.....	.....785	02/26/2036	1FM.....
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE.....				.....	08/26/2013	MBS Paydown 0.685364606.....	.....	508,651	508,651	462,873	471,589	.....	.....48,835	.....	.....48,835	.....	.....508,651	.....	.....	.....	.....1,612	02/26/2036	1FM.....
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE.....				.....	09/26/2013	MBS Paydown 0.656500046.....	.....	511,261	511,261	465,247	474,008	.....	.....13,932	.....	.....13,932	.....	.....511,261	.....	.....	.....	.....2,026	02/26/2036	1FM.....
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....				.....	07/26/2013	MBS Paydown 0.784900729.....	.....	65,521	65,521	65,111	64,589	.....	.....(197)	.....	.....(197)	.....	.....65,521	.....	.....	.....	.....2,396	11/26/2036	1FM.....
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....				.....	08/26/2013	MBS Paydown 0.766934141.....	.....	97,372	97,372	96,763	95,987	.....	.....(350)	.....	.....(350)	.....	.....97,372	.....	.....	.....	.....4,069	11/26/2036	1FM.....
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....				.....	09/26/2013	MBS Paydown 0.743911885.....	.....	124,771	124,771	123,992	122,997	.....	.....(181)	.....	.....(181)	.....	.....124,771	.....	.....	.....	.....5,866	11/26/2036	1FM.....
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....				.....	07/26/2013	MBS Paydown 0.528697281.....	.....	495,795	495,795	495,175	491,012	.....	.....1,048	.....	.....1,048	.....	.....495,795	.....	.....	.....	.....16,275	08/26/2036	5FM.....
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....				.....	08/26/2013	MBS Paydown 0.484454738.....	.....	585,988	585,988	585,256	580,335	.....	.....3,936	.....	.....3,936	.....	.....585,988	.....	.....	.....	.....21,883	08/26/2036	5FM.....
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....				.....	09/26/2013	MBS Paydown 0.438413123.....	.....	609,817	609,817	609,054	603,933	.....	.....(123)	.....	.....(123)	.....	.....609,817	.....	.....	.....	.....27,641	08/26/2036	5FM.....
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....				.....	07/15/2013	MBS Paydown 0.928635607.....	.....	1,051	1,051	1,051	1,050	.....	.....(0)	.....	.....(0)	.....	.....1,051	.....	.....	.....	.....34	11/15/2044	2AM.....
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....				.....	08/15/2013	MBS Paydown 0.924792641.....	.....	19,215	19,215	19,215	19,206	.....	.....(8)	.....	.....(8)	.....	.....19,215	.....	.....	.....	.....720	11/15/2044	2AM.....
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....				.....	09/15/2013	MBS Paydown 0.92461698.....	.....	878	878	878	878	.....	.....(0)	.....	.....(0)	.....	.....878	.....	.....	.....	.....37	11/15/2044	2AM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....				.....	07/10/2013	MBS Paydown 0.662979852.....	.....	151,084	151,084	66,975	55,519	.....	.....(267)	.....	.....(267)	.....	.....151,084	.....	.....	.....	.....	03/10/2037	4FM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....				.....	08/10/2013	MBS Paydown 0.656048079.....	.....	157,441	157,441	69,793	57,855	.....	.....(279)	.....	.....(279)	.....	.....157,441	.....	.....	.....	.....837	03/10/2037	4FM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....				.....	09/10/2013	MBS Paydown 0.649168626.....	.....	156,253	156,253	69,266	57,418	.....	.....(277)	.....	.....(277)	.....	.....156,253	.....	.....	.....	.....927	03/10/2037	4FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....				.....	07/25/2013	MBS Paydown 0.385671708.....	.....	18,798	18,798	12,700	12,726	.....	.....287	.....	.....287	.....	.....18,798	.....	.....	.....	.....411	08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....					07/25/2013	Pass-Through Loss.....			4,849	3,276					0		4,849		(4,849)	(4,849)	106	08/25/2036	1FM.....

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

QE05.63

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			07/31/2013	Book Value Adjustment.....					1,095,137				0		(4,849)		4,849	4,849		08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			08/25/2013	MBS Paydown 0.379583251.....		25,017	25,017	16,901	17,088		385		385		25,017			0	622	08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			08/25/2013	Pass-Through Loss.....			6,734	4,549					0		6,734		(6,734)	(6,734)	167	08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			08/31/2013	Book Value Adjustment.....					1,095,137				0		(6,734)		6,734	6,734		08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			09/25/2013	MBS Paydown 0.376396191.....		12,858	12,858	8,687	8,945		201		201		12,858			0	359	08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			09/25/2013	Pass-Through Loss.....			3,762	2,542					0		3,762		(3,762)	(3,762)	105	08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			09/30/2013	Book Value Adjustment.....					1,095,137				0		(3,762)		3,762	3,762		08/25/2036	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			07/25/2013	MBS Paydown 0.336977164.....		19,353	19,353	10,257	5,053		436		436		19,353			0	397	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			07/25/2013	Pass-Through Loss.....			3,106	1,646					0		3,106		(3,106)	(3,106)	64	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			07/31/2013	Book Value Adjustment.....					535,815				0		(3,106)		3,106	3,106		02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			08/25/2013	MBS Paydown 0.330157671.....		32,922	32,922	17,449	10,741		927		927		32,922			0	772	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			08/25/2013	Pass-Through Loss.....			14,815	7,852					0		14,815		(14,815)	(14,815)	347	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			08/31/2013	Book Value Adjustment.....					535,815				0		(14,815)		14,815	14,815		02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			09/25/2013	MBS Paydown 0.327650715.....		14,099	14,099	7,472	3,949		341		341		14,099			0	372	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			09/25/2013	Pass-Through Loss.....			3,450	1,828					0		3,450		(3,450)	(3,450)	91	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			09/30/2013	Book Value Adjustment.....					535,815				0		(3,450)		3,450	3,450		02/25/2037	1FM.....
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....			11/23/2012	Paydown 100.0.....				(10,519)					0					0		05/09/2018	2FE.....
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....			06/30/2013	Paydown 100.0.....		14,847	14,847	14,328	14,454		37		37		14,847			0	176	05/09/2018	2FE.....
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....			09/30/2013	Paydown 100.0.....		14,847	14,847	14,328	14,454		59		59		14,847			0	627	05/09/2018	2FE.....
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016.....			06/28/2013	Paydown 100.0.....			3,202						0					0	62	11/09/2016	2FE.....
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016.....			09/30/2013	Paydown 100.0.....		7,594	4,392	7,586	7,590		1		1		7,594			0	510	11/09/2016	2FE.....
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....			07/25/2013	MBS Paydown 0.65286341.....		182,241	182,241	143,059	145,152		5,885		5,885		182,241			0	394	08/25/2036	1FM.....
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....			08/25/2013	MBS Paydown 0.636747151.....		244,161	244,161	191,667	194,470		16,750		16,750		244,161			0	532	08/25/2036	1FM.....
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....			09/25/2013	MBS Paydown 0.620717135.....		242,855	242,855	190,641	193,430		17,640		17,640		242,855			0	1,070	08/25/2036	1FM.....
75406Y AB 3	RASC 2006-KS9 A12 SEQ FLT 11/25/2036.....			07/25/2013	MBS Paydown 0.15982859.....		707,966	707,966		684,831		6,358		6,358		707,966			0	357	11/25/2036	6FE.....
75406Y AB 3	RASC 2006-KS9 A12 SEQ FLT 11/25/2036.....			08/25/2013	MBS Paydown 0.146969657.....		578,652	578,652	560,569	559,742		60,066		60,066		578,652			0	451	11/25/2036	6FE.....
75406Y AB 3	RASC 2006-KS9 A12 SEQ FLT 11/25/2036.....			09/25/2013	MBS Paydown 0.128542519.....		829,221	829,221	803,308	802,123		73,121		73,121		829,221			0	855	11/25/2036	6FE.....
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019.....			07/15/2013	Sinking Fund Redemption 100.0.....		330,217	330,217	330,217	330,208		2		2		330,217			0	19,800	01/15/2019	1.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....			07/25/2013	MBS Paydown 0.952826868.....		16,532	16,532	11,903	12,181		2,740		2,740		16,532			0	471	09/25/2037	1FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....			08/25/2013	MBS Paydown 0.95141627.....		9,874	9,874	7,109	7,276		973		973		9,874			0	315	09/25/2037	1FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....			09/25/2013	MBS Paydown 0.948282965.....		21,933	21,933	15,792	16,162		4,168		4,168		21,933			0	776	09/25/2037	1FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....			07/25/2013	MBS Paydown 0.32371002.....		81,697	81,697	75,635	78,864		800		800		81,697			0	2,244	02/25/2036	4FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....			08/25/2013	MBS Paydown 0.31888924.....		178,582	178,582	165,331	172,389		2,029		2,029		178,582			0	5,592	02/25/2036	4FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....			09/25/2013	MBS Paydown 0.316263311.....		97,276	97,276	90,058	93,902		1,284		1,284		97,276			0	3,418	02/25/2036	4FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....			07/25/2013	MBS Paydown 0.237435342.....		93,948	93,948	87,678	48,109				0		93,948			0	2,859	07/25/2034	1FM.....

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

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
760985	7F	2		07/25/2013	Pass-Through Loss			647	603					0					0	20	07/25/2034	1FM
760985	7F	2		08/25/2013	MBS Paydown 0.226090722		82,891	82,891	77,359	43,272				0		82,891			0	2,883	07/25/2034	1FM
760985	7F	2		08/25/2013	Pass-Through Loss			2,193	2,047					0					0	76	07/25/2034	1FM
760985	7F	2		09/25/2013	MBS Paydown 0.217386879		63,084	63,084	58,874	33,199				0		63,084			0	2,468	07/25/2034	1FM
760985	7F	2		09/25/2013	Pass-Through Loss			2,194	2,048					0					0	86	07/25/2034	1FM
760985	GQ	8		07/25/2013	MBS Paydown 0.264625945		10,641	10,641	10,638	10,606		8		8		10,641			0	367	01/25/2032	1FM
760985	GQ	8		08/25/2013	MBS Paydown 0.263972067		1,962	1,962	1,961	1,955		15		15		1,962			0	77	01/25/2032	1FM
760985	GQ	8		09/25/2013	MBS Paydown 0.262742072		3,690	3,690	3,689	3,678		13		13		3,690			0	164	01/25/2032	1FM
760985	M7	3		07/25/2013	MBS Paydown 0.500402303		12,884	12,884	12,079	12,288		75		75		12,884			0	423	01/25/2034	1FM
760985	M7	3		08/25/2013	MBS Paydown 0.496648605		8,258	8,258	7,742	7,876		57		57		8,258			0	310	01/25/2034	1FM
760985	M7	3		09/25/2013	MBS Paydown 0.494690625		4,308	4,308	4,038	4,108		34		34		4,308			0	182	01/25/2034	1FM
760985	M8	1		07/25/2013	MBS Paydown 0.500402303		2,928	2,928	2,635	2,685		136		136		2,928			0	95	01/25/2034	1FM
760985	M8	1		08/25/2013	MBS Paydown 0.496648604		1,877	1,877	1,689	1,721		48		48		1,877			0	69	01/25/2034	1FM
760985	M8	1		09/25/2013	MBS Paydown 0.494690624		979	979	881	898		8		8		979			0	41	01/25/2034	1FM
760985	UA	7		07/25/2013	MBS Paydown 0.478458103		5,594	5,594	5,591	5,165		38		38		5,594			0	201	04/25/2033	3FM
760985	UA	7		08/25/2013	MBS Paydown 0.476469587		11,931	11,931	11,925	11,017		90		90		11,931			0	491	04/25/2033	3FM
760985	UA	7		09/25/2013	MBS Paydown 0.473924838		15,268	15,268	15,261	14,099		146		146		15,268			0	707	04/25/2033	3FM
760985	V3	2		07/25/2013	MBS Paydown 0.703368761		23,609	23,609	21,071	21,312		1,575		1,575		23,609			0	735	03/25/2034	1FM
760985	V3	2		08/25/2013	MBS Paydown 0.697430957		22,742	22,742	20,297	20,529		1,505		1,505		22,742			0	809	03/25/2034	1FM
760985	V3	2		09/25/2013	MBS Paydown 0.694312656		11,943	11,943	10,659	10,781		525		525		11,943			0	478	03/25/2034	1FM
760985	WY	3		07/25/2013	MBS Paydown 0.648975805		126,106	126,106	126,033	125,889		6		6		126,106			0	3,795	06/25/2033	3FM
760985	WY	3		08/25/2013	MBS Paydown 0.646713196		15,838	15,838	15,829	15,811		3		3		15,838			0	547	06/25/2033	3FM
760985	WY	3		09/25/2013	MBS Paydown 0.634282794		87,013	87,013	86,962	86,863		7		7		87,013			0	3,397	06/25/2033	3FM
760985	WZ	0		07/25/2013	MBS Paydown 0.105813375		25,203	25,203	24,278	24,563		606		606		25,203			0	591	04/25/2033	1FM
760985	WZ	0		07/25/2013	MBS Paydown 0.105813375		25,203	25,203	24,278	24,563		606		606		25,203			0	591	04/25/2033	1FM
760985	WZ	0		08/25/2013	MBS Paydown 0.10424849		2,739	2,739	2,638	2,669		53		53		2,739			0	73	04/25/2033	1FM
760985	WZ	0		08/25/2013	MBS Paydown 0.10424849		2,739	2,739	2,638	2,669		53		53		2,739			0	73	04/25/2033	1FM
760985	WZ	0		09/25/2013	MBS Paydown 0.095788508		14,805	14,805	14,261	14,429		365		365		14,805			0	446	04/25/2033	1FM
760985	WZ	0		09/25/2013	MBS Paydown 0.095788508		14,805	14,805	14,261	14,429		365		365		14,805			0	956	04/25/2033	1FM
760985	XK	2		07/25/2013	MBS Paydown 0.842254525		90,637	90,637	90,616	84,776		858		858		90,637			0	2,865	07/25/2033	2FM
760985	XK	2		08/25/2013	MBS Paydown 0.832712976		76,332	76,332	76,315	71,396		475		475		76,332			0	2,758	07/25/2033	2FM
760985	XK	2		09/25/2013	MBS Paydown 0.826223942		51,912	51,912	51,900	48,555		(1,435)		(1,435)		51,912			0	2,110	07/25/2033	2FM
76110H	E8	8		07/25/2013	MBS Paydown 0.775741376		45,048	45,048	43,696	43,755		426		426		45,048			0	1,445	11/25/2034	1FM
76110H	E8	8		08/25/2013	MBS Paydown 0.77309981		13,208	13,208	12,812	12,829		29		29		13,208			0	484	11/25/2034	1FM
76110H	E8	8		09/25/2013	MBS Paydown 0.764947319		40,762	40,762	39,540	39,593		340		340		40,762			0	1,681	11/25/2034	1FM
76110H	RV	3		07/25/2013	MBS Paydown 0.066570745		222,717	222,717	203,018	213,910		8,660		8,660		222,717			0	5,651	03/25/2034	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....				08/25/2013	MBS Paydown 0.063500015.....		92,122	92,122	83,974	88,479		2,838		2,838		92,122			0	2,672	03/25/2034	1FM.....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....				09/25/2013	MBS Paydown 0.061643381.....		55,699	55,699	50,772	53,496		1,211		1,211		55,699			0	1,817	03/25/2034	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....				07/25/2013	MBS Paydown 0.280431523.....		15,525	15,525	11,800	10,752		143		143		15,525			0	296	02/25/2035	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....				08/25/2013	MBS Paydown 0.279723139.....		15,429	15,429	11,727	10,686		158		158		15,429			0	336	02/25/2035	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....				09/25/2013	MBS Paydown 0.279289062.....		9,454	9,454	7,186	6,548		109		109		9,454			0	232	02/25/2035	1FM.....
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....				07/25/2013	MBS Paydown 0.106943616.....		16,451	16,451	16,536	16,384		4		4		16,451			0	695	10/25/2026	1FM.....
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....				08/25/2013	MBS Paydown 0.102217479.....		18,905	18,905	19,002	18,828		6		6		18,905			0	912	10/25/2026	1FM.....
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....				09/25/2013	MBS Paydown 0.099973382.....		8,976	8,976	9,023	8,940		4		4		8,976			0	487	10/25/2026	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....				07/25/2013	MBS Paydown 0.51995983.....		40,671	40,671	40,664	17,098		1,683		1,683		40,671			0	1,241	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....				07/25/2013	Pass-Through Loss.....			5,509	5,508					0					0	168	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....				08/25/2013	MBS Paydown 0.510620331.....		41,731	41,731	41,724	17,289		1,701		1,701		41,731			0	1,455	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....				08/25/2013	Pass-Through Loss.....			4,967	4,966					0					0	173	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....				09/25/2013	MBS Paydown 0.499907671.....		42,604	42,604	42,597	19,831		1,952		1,952		42,604			0	1,671	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....				09/25/2013	Pass-Through Loss.....			10,959	10,957					0					0	430	02/25/2036	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....				07/25/2013	MBS Paydown 0.293857572.....		29,116	29,116	24,931	26,447		518		518		29,116			0	724	11/25/2031	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....				08/25/2013	MBS Paydown 0.28744914.....		43,898	43,898	37,587	39,874		1,225		1,225		43,898			0	1,247	11/25/2031	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....				09/25/2013	MBS Paydown 0.284731895.....		18,613	18,613	15,937	16,907		454		454		18,613			0	595	11/25/2031	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....				07/25/2013	MBS Paydown 0.337202144.....		65,482	65,482	55,783	49,060		245		245		65,482			0	1,692	05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....				08/25/2013	MBS Paydown 0.327596036.....		96,061	96,061	81,832	71,969		81		81		96,061			0	2,837	05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....				09/25/2013	MBS Paydown 0.323684437.....		39,116	39,116	33,322	29,306		(3)		(3)		39,116			0	1,300	05/25/2034	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....				07/25/2013	MBS Paydown 0.324308462.....		180,209	180,209	164,161	175,557		127		127		180,209			0	6,307	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....				07/25/2013	Pass-Through Loss.....			49,145	44,768					0					0	1,720	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....				08/25/2013	MBS Paydown 0.31894027.....		41,711	41,711	37,997	46,416		34		34		41,711			0	1,668	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....				08/25/2013	Pass-Through Loss.....			18,928	17,242					0					0	757	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....				09/25/2013	MBS Paydown 0.30992446.....		92,500	92,500	84,262	77,955		(10,996)		(10,996)		92,500			0	4,162	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....				09/25/2013	Pass-Through Loss.....			9,343	8,511					0					0	420	10/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				07/25/2013	MBS Paydown 0.235755295.....		5,375	5,375	4,978	4,766		(67)		(67)		5,375			0	172	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				07/25/2013	Pass-Through Loss.....			1,057	979					0					0	34	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				08/25/2013	MBS Paydown 0.233447696.....		3,991	3,991	3,696	3,864		(54)		(54)		3,991			0	146	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				08/25/2013	Pass-Through Loss.....			1,225	1,134					0					0	45	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				09/25/2013	MBS Paydown 0.231463439.....		2,245	2,245	2,080	3,323		(47)		(47)		2,245			0	93	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....				09/25/2013	Pass-Through Loss.....			2,239	2,074					0					0	92	02/25/2036	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....				07/25/2013	MBS Paydown 0.299581708.....		225,525	225,525	232,643	230,217		(5,262)		(5,262)		225,525			0	7,236	06/25/2033	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....				08/25/2013	MBS Paydown 0.296932651.....		40,051	40,051	41,315	40,884		(732)		(732)		40,051			0	1,469	06/25/2033	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....				09/25/2013	MBS Paydown 0.288848008.....		122,232	122,232	126,090	124,775		(2,736)		(2,736)		122,232			0	5,042	06/25/2033	1FM.....
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....				07/25/2013	MBS Paydown 0.286197276.....		57,134	57,134	58,578	58,199		(1,105)		(1,105)		57,134			0	1,916	03/25/2033	1FM.....

SCHEDULE D - PART 4

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

QE05.66

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		08/25/2013	MBS Paydown 0.281781847.....		57,401	57,401	58,852	58,471	.....	.....(1,113)	.....	.....(1,113)	.....	.....57,401	.....	.....	.....0	2,200	03/25/2033	1FM.....
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		09/25/2013	MBS Paydown 0.271698157.....		131,088	131,088	134,402	133,532	.....	.....(2,777)	.....	.....(2,777)	.....	.....131,088	.....	.....	.....0	5,653	03/25/2033	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		07/25/2013	MBS Paydown 0.156008589.....		247	247	225	449	.....	.....0	.....	.....0	.....	.....247	.....	.....	.....0	8	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		07/25/2013	Pass-Through Loss.....		.....	.....244	222	.....	.....	.....	.....	.....0	.....	.....244	.....	.....(244)	(244)	8	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		07/31/2013	Book Value Adjustment.....		.....	.....	.....	.....285,519	.....	.....	.....	.....0	.....	.....14,343	.....	.....(14,343)	(14,343)	.....	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		08/25/2013	MBS Paydown 0.152205641.....		6,615	6,615	6,020	6,949	.....	.....804	.....	.....804	.....	.....6,615	.....	.....	.....0	254	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		08/25/2013	Pass-Through Loss.....		.....	.....991	902	.....	.....	.....	.....	.....0	.....	.....991	.....	.....(991)	(991)	38	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		08/31/2013	Book Value Adjustment.....		.....	.....	.....	.....285,519	.....	.....	.....	.....0	.....	.....(15,429)	.....	.....15,429	15,429	.....	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		09/25/2013	MBS Paydown 0.145506215.....		13,161	13,161	11,977	12,242	.....	.....1,006	.....	.....1,006	.....	.....13,161	.....	.....	.....0	568	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		09/25/2013	Pass-Through Loss.....		.....	.....238	216	.....	.....	.....	.....	.....0	.....	.....238	.....	.....(238)	(238)	10	02/25/2036	3FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		09/30/2013	Book Value Adjustment.....		.....	.....	.....	.....285,519	.....	.....	.....	.....0	.....	.....(390)	.....	.....390	390	.....	02/25/2036	3FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....		08/25/2013	MBS Paydown 0.202532342.....		87,060	87,060	81,891	81,891	.....	.....2,094	.....	.....2,094	.....	.....87,060	.....	.....	.....0	213	03/25/2035	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....		09/25/2013	MBS Paydown 0.197149903.....		122,450	122,450	115,180	115,180	.....	.....4,284	.....	.....4,284	.....	.....122,450	.....	.....	.....0	600	03/25/2035	1FM.....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....		08/25/2013	MBS Paydown 0.137593101.....		155,643	155,643	150,196	150,196	.....	.....3,617	.....	.....3,617	.....	.....155,643	.....	.....	.....0	361	03/25/2035	4AM.....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....		09/25/2013	MBS Paydown 0.132597432.....		72,632	72,632	70,090	70,090	.....	.....854	.....	.....854	.....	.....72,632	.....	.....	.....0	331	03/25/2035	4AM.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....		07/25/2013	MBS Paydown 0.169171399.....		287,093	287,093	270,944	271,969	.....	.....12,558	.....	.....12,558	.....	.....287,093	.....	.....	.....0	577	03/25/2036	2FM.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....		08/25/2013	MBS Paydown 0.164623275.....		84,004	84,004	79,279	79,579	.....	.....1,270	.....	.....1,270	.....	.....84,004	.....	.....	.....0	198	03/25/2036	2FM.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....		09/25/2013	MBS Paydown 0.15620913.....		155,409	155,409	146,667	147,222	.....	.....5,346	.....	.....5,346	.....	.....155,409	.....	.....	.....0	416	03/25/2036	2FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		07/25/2013	MBS Paydown 0.10322215.....		24,708	24,708	22,453	24,296	.....	.....541	.....	.....541	.....	.....24,708	.....	.....	.....0	687	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		08/25/2013	MBS Paydown 0.100075289.....		11,418	11,418	10,376	11,759	.....	.....262	.....	.....262	.....	.....11,418	.....	.....	.....0	363	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		08/25/2013	Pass-Through Loss.....		.....	.....540	491	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	17	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		09/25/2013	MBS Paydown 0.094040997.....		20,735	20,735	18,843	22,548	.....	.....502	.....	.....502	.....	.....20,735	.....	.....	.....0	741	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		09/25/2013	Pass-Through Loss.....		.....	.....2,195	1,995	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	78	10/25/2032	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		07/25/2013	MBS Paydown 0.451948274.....		226,619	226,619	218,838	222,846	.....	.....3,240	.....	.....3,240	.....	.....226,619	.....	.....	.....0	6,486	09/25/2034	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		08/25/2013	MBS Paydown 0.412800345.....		306,567	306,567	296,041	301,463	.....	.....4,668	.....	.....4,668	.....	.....306,567	.....	.....	.....0	10,009	09/25/2034	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		09/25/2013	MBS Paydown 0.388197152.....		192,668	192,668	186,052	189,460	.....	.....2,902	.....	.....2,902	.....	.....192,668	.....	.....	.....0	7,086	09/25/2034	1FM.....
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019.....		08/29/2013	Partial Make Whole Call 120.235		406,394	338,000	332,687	334,607	.....	.....3,640	.....	.....3,640	.....	.....338,000	.....	.....68,394	68,394	20,167	03/01/2019	1FE.....
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....		08/15/2013	MBS Paydown 0.497283715.....		109,779	109,779	109,651	109,736	.....	.....8	.....	.....8	.....	.....109,779	.....	.....	.....0	4,298	05/17/2021	1FE.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		07/25/2013	MBS Paydown 0.18610849.....		25,739	25,739	25,060	25,146	.....	.....176	.....	.....176	.....	.....25,739	.....	.....	.....0	821	04/25/2039	1FM.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		08/25/2013	MBS Paydown 0.18390709.....		15,410	15,410	15,003	15,055	.....	.....16	.....	.....16	.....	.....15,410	.....	.....	.....0	576	04/25/2039	1FM.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		09/25/2013	MBS Paydown 0.18225606.....		11,557	11,557	11,252	11,291	.....	.....(26)	.....	.....(26)	.....	.....11,557	.....	.....	.....0	496	04/25/2039	1FM.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		07/15/2013	MBS Paydown 0.564748802.....		101,191	101,191	101,191	103,700	.....	.....2,494	.....	.....2,494	.....	.....101,191	.....	.....	.....0	2,185	07/15/2042	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		08/15/2013	MBS Paydown 0.555172837.....		114,912	114,912	114,912	117,761	.....	.....2,737	.....	.....2,737	.....	.....114,912	.....	.....	.....0	2,846	07/15/2042	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		09/15/2013	MBS Paydown 0.545017585.....		121,863	121,863	121,863	124,885	.....	.....2,795	.....	.....2,795	.....	.....121,863	.....	.....	.....0	3,418	07/15/2042	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		07/15/2013	MBS Paydown 0.769462721.....		116,182	116,182	116,182	116,057	.....	.....5	.....	.....5	.....	.....116,182	.....	.....	.....0	2,699	05/16/2044	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		08/15/2013	MBS Paydown 0.710566762.....		1,001,231	1,001,231	1,001,231	1,000,156	.....	.....979	.....	.....979	.....	.....1,001,231	.....	.....	.....0	26,228	05/16/2044	1FE.....

SCHEDULE D - PART 4

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

QE05.67

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....			09/15/2013	MBS Paydown 0.702567968.....		135,980	135,980	135,980	135,833		(9)		(9)		135,980			0	3,977	05/16/2044	1FE.....
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019.....		R..	09/15/2013	MBS Paydown 0.684113818.....		69,414	69,414	66,203	67,386		1,193		1,193		69,414			0	267	12/15/2019	1FE.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....			07/25/2013	MBS Paydown 0.212207316.....		502,760	502,760	464,476	474,889		9,705		9,705		502,760			0	1,104	09/25/2047	1FM.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....			08/25/2013	MBS Paydown 0.211940623.....		26,136	26,136	24,146	24,687		591		591		26,136			0	67	09/25/2047	1FM.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....			09/25/2013	MBS Paydown 0.207552875.....		429,999	429,999	397,256	406,161		10,644		10,644		429,999			0	1,922	09/25/2047	1FM.....
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022.....		R..	09/25/2013	Sinking Fund Redemption 100.0.....		256,667	256,667	256,667	256,525		14		14		256,667			0	21,354	09/25/2022	2FE.....
813084 A* 1	SEBRING 11.50 4/25/2018.....			06/30/2013	Paydown 100.0.....		113,438	113,438	106,219	106,356		265		265		113,438			0		04/25/2018	4Z.....
813084 A* 1	SEBRING 11.50 4/25/2018.....			09/30/2013	Paydown 100.0.....		113,438	113,438	106,219	106,356		707		707		113,438			0		04/25/2018	4Z.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....			05/25/2013	MBS Paydown 0.030677715.....		12	12	12	12		(0)		(0)		12			0	0	12/25/2023	1FM.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....			06/25/2013	MBS Paydown 0.030304895.....		19	19	19	19		(0)		(0)		19			0	1	12/25/2023	1FM.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....			07/25/2013	MBS Paydown 0.030058475.....		12	12	12	12		(0)		(0)		12			0	0	12/25/2023	1FM.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....			08/25/2013	MBS Paydown 0.029796479.....		13	13	13	13		(0)		(0)		13			0	0	12/25/2023	1FM.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....			09/25/2013	MBS Paydown 0.029558995.....		12	12	12	12		(0)		(0)		12			0	0	12/25/2023	1FM.....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....			07/25/2013	MBS Paydown 0.41329505.....		273,348	273,348	241,828	240,819		2,723		2,723		273,348			0	803	10/25/2035	1FM.....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....			08/25/2013	MBS Paydown 0.39657199.....		451,121	451,121	399,101	397,436		25,007		25,007		451,121			0	1,521	10/25/2035	1FM.....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....			09/25/2013	MBS Paydown 0.389972464.....		178,029	178,029	157,500	156,843		(304)		(304)		178,029			0	734	10/25/2035	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....			07/25/2013	MBS Paydown 0.249332672.....		64,442	64,442	28,212	22,509				0		64,442			0	110	05/25/2037	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....			08/25/2013	MBS Paydown 0.247680836.....		97,652	97,652	42,752	34,110				0		97,652			0	191	05/25/2037	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....			09/25/2013	MBS Paydown 0.245564795.....		125,095	125,095	54,766	43,695				0		125,095			0	273	05/25/2037	1FM.....
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		8		8		63,934			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		12		12		81,715			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		11		11		70,329			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.....		294,012	294,012	294,045	294,038		(8)		(8)		294,012			0	5,145	03/17/2025	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....			08/15/2013	MBS Paydown 0.682065935.....		354,793	354,793	354,833	354,824		(14)		(14)		354,793			0	7,096	03/17/2025	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....			09/15/2013	MBS Paydown 0.654600821.....		288,384	288,384	288,416	288,409		(10)		(10)		288,384			0	6,489	03/17/2025	1FE.....
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036.....			07/20/2013	Sinking Fund Redemption 100.0.....		55,000	55,000	55,000	54,999		1		1		55,000			0	1,113	01/20/2036	1FE.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....			07/20/2013	MBS Paydown 0.5856.....		3,748,800	3,748,800	3,767,935	3,763,660		(16,241)		(16,241)		3,748,800			0	108,159	05/20/2041	3AM.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....			08/20/2013	MBS Paydown 0.583975.....		19,500	19,500	19,600	19,577		(12)		(12)		19,500			0	595	05/20/2041	3AM.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....			09/20/2013	MBS Paydown 0.58235.....		19,500	19,500	19,600	19,577		(13)		(13)		19,500			0	826	05/20/2041	3AM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....			07/25/2013	MBS Paydown 0.80238115.....		93,310	93,310	50,970	32,327		39,310		39,310		93,310			0	3,388	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....			08/25/2013	MBS Paydown 0.794106326.....		45,512	45,512	24,861	15,767		7,970		7,970		45,512			0	1,889	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....			09/25/2013	MBS Paydown 0.782006701.....		66,548	66,548	36,352	23,055		22,294		22,294		66,548			0	3,107	05/25/2035	1FM.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			07/25/2013	MBS Paydown 0.60931624.....		437,084	437,084	418,235	415,380		5,240		5,240		437,084			0	724	03/25/2037	1FM.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			08/25/2013	MBS Paydown 0.51928709.....		635,606	635,606	608,195	604,045		18,423		18,423		635,606			0	1,234	03/25/2037	1FM.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			09/25/2013	MBS Paydown 0.43944637.....		563,675	563,675	539,367	535,686		14,276		14,276		563,675			0	1,242	03/25/2037	1FM.....
843877 AF 8	SOUTHERN STATES 11.25 05/15/2015.....			08/14/2013	Call 105.625.....		2,323,750	2,200,000	2,148,220	2,177,239		28,059		28,059		2,200,000		123,750	123,750	184,938	05/15/2015	4FE.....

SCHEDULE D - PART 4

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

QE05.68

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22.....			.....	08/01/2013	Sinking Fund Redemption 100.0.....	.....	150,429	150,429	150,823	150,689	.....	(22)	.....	(22)	.....	150,429	.....	.....	.....0	9,251	08/01/2022	1FE.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			.....	07/25/2013	MBS Paydown 0.55226474.....	.....	8,798	8,798	8,006	8,014	.....	16	.....	16	.....	8,798	.....	.....	.....0	156	01/25/2037	1FM.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			.....	08/25/2013	MBS Paydown 0.54162852.....	.....	198,604	198,604	180,729	180,921	.....	14,650	.....	14,650	.....	198,604	.....	.....	.....0	4,009	01/25/2037	1FM.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			.....	09/25/2013	MBS Paydown 0.534844529.....	.....	126,673	126,673	115,273	115,395	.....	8,319	.....	8,319	.....	126,673	.....	.....	.....0	2,862	01/25/2037	1FM.....
855707 AB 1	STATE AUTO FIN 6.25 11/15/2013.....			.....	07/15/2013	Make Whole Call 101.97898.....	.....	5,098,949	5,000,000	5,003,397	5,006,520	.....	(8,409)	.....	(8,409)	.....	5,006,744	.....	.....92,205	92,205	208,333	11/15/2013	3FE.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....			.....	07/25/2013	MBS Paydown 0.0052881.....	.....	6,345	6,345	5,948	5,963	.....	282	.....	282	.....	6,345	.....	.....	.....0	334	09/25/2031	1FM.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....			.....	08/25/2013	MBS Paydown 0.00518057.....	.....	7,969	7,969	7,470	7,489	.....	375	.....	375	.....	7,969	.....	.....	.....0	479	09/25/2031	1FM.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....			.....	09/25/2013	MBS Paydown 0.00509635.....	.....	6,241	6,241	5,851	5,866	.....	278	.....	278	.....	6,241	.....	.....	.....0	423	09/25/2031	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....			.....	07/25/2013	MBS Paydown 0.425245907.....	.....	76,453	76,453	50,755	52,652	.....	3,213	.....	3,213	.....	76,453	.....	.....	.....0	180	12/25/2035	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....			.....	08/25/2013	MBS Paydown 0.422313008.....	.....	70,683	70,683	46,924	48,678	.....	3,232	.....	3,232	.....	70,683	.....	.....	.....0	191	12/25/2035	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....			.....	09/25/2013	MBS Paydown 0.419103039.....	.....	77,360	77,360	51,357	53,276	.....	3,816	.....	3,816	.....	77,360	.....	.....	.....0	234	12/25/2035	1FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....			.....	06/25/2013	Pass-Through Loss.....	.....	.....	18	(16)	.....	.....	.....	.....	0	.....	0	.....	(0)	(0)	(0)	02/25/2036	1FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....			.....	07/25/2013	MBS Paydown 1.35E-6.....	.....	158,508	158,508	142,657	80,012	.....	7,425	.....	7,425	.....	80,021	.....	78,486	78,486	4,921	02/25/2036	1FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....			.....	07/31/2013	Book Value Adjustment.....	.....	.....	.....	.....	160,043	.....	.....	.....	0	.....	78,504	.....	(78,504)	(78,504)	.....	02/25/2036	1FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....			.....	08/25/2013	MBS Paydown 0.0.....	.....	18	18	16	9	.....	78,505	.....	78,505	.....	0	.....	18	18	1	02/25/2036	1FM.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....			.....	07/25/2013	MBS Paydown 0.34669436.....	.....	1,427	1,427	1,096	1,101	.....	10	.....	10	.....	1,427	.....	.....	.....0	22	06/25/2035	1FM.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....			.....	08/25/2013	MBS Paydown 0.34431322.....	.....	40,741	40,741	31,292	31,416	.....	303	.....	303	.....	40,741	.....	.....	.....0	699	06/25/2035	1FM.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....			.....	09/25/2013	MBS Paydown 0.340442513.....	.....	66,228	66,228	50,867	51,069	.....	4,791	.....	4,791	.....	66,228	.....	.....	.....0	1,271	06/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....			.....	07/25/2013	MBS Paydown 0.32656285.....	.....	1,693	1,693	1,276	1,266	.....	6	.....	6	.....	1,693	.....	.....	.....0	25	07/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....			.....	08/25/2013	MBS Paydown 0.31968589.....	.....	41,262	41,262	31,101	30,847	.....	8,254	.....	8,254	.....	41,262	.....	.....	.....0	701	07/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....			.....	09/25/2013	MBS Paydown 0.314776321.....	.....	29,457	29,457	22,204	22,022	.....	5,300	.....	5,300	.....	29,457	.....	.....	.....0	563	07/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....			.....	07/25/2013	MBS Paydown 0.3449299.....	.....	178,315	178,315	124,820	121,081	.....	23,296	.....	23,296	.....	178,315	.....	.....	.....0	521	08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....			.....	08/25/2013	MBS Paydown 0.33562992.....	.....	266,900	266,900	186,830	181,233	.....	54,663	.....	54,663	.....	266,900	.....	.....	.....0	889	08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....			.....	09/25/2013	MBS Paydown 0.32878238.....	.....	196,518	196,518	137,562	133,441	.....	31,714	.....	31,714	.....	196,518	.....	.....	.....0	734	08/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....			.....	07/25/2013	MBS Paydown 0.39170629.....	.....	234,288	234,288	180,988	175,943	.....	42,477	.....	42,477	.....	234,288	.....	.....	.....0	7,368	09/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....			.....	08/25/2013	MBS Paydown 0.38060834.....	.....	221,959	221,959	171,463	166,684	.....	41,213	.....	41,213	.....	221,959	.....	.....	.....0	7,974	09/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....			.....	09/25/2013	MBS Paydown 0.36875103.....	.....	237,146	237,146	183,195	178,089	.....	45,304	.....	45,304	.....	237,146	.....	.....	.....0	9,580	09/25/2035	1FM.....
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....			.....	07/25/2013	MBS Paydown 0.35217794.....	.....	72,558	72,558	54,917	58,227	.....	3,317	.....	3,317	.....	72,558	.....	.....	.....0	170	01/25/2036	1FM.....
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....			.....	08/25/2013	MBS Paydown 0.346647158.....	.....	82,962	82,962	62,792	66,576	.....	4,228	.....	4,228	.....	82,962	.....	.....	.....0	224	01/25/2036	1FM.....
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....			.....	09/25/2013	MBS Paydown 0.3399177.....	.....	100,942	100,942	76,400	81,005	.....	5,732	.....	5,732	.....	100,942	.....	.....	.....0	304	01/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			.....	07/25/2013	MBS Paydown 0.247354675.....	.....	124,197	124,197	110,384	114,030	.....	4,087	.....	4,087	.....	124,197	.....	.....	.....0	2,205	08/25/2031	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			.....	08/25/2013	MBS Paydown 0.245833045.....	.....	41,364	41,364	36,764	37,978	.....	324	.....	324	.....	41,364	.....	.....	.....0	851	08/25/2031	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			.....	09/25/2013	MBS Paydown 0.244481963.....	.....	43,071	43,071	38,606	39,684	.....	323	.....	323	.....	43,071	.....	.....	.....0	876	08/25/2031	1FM.....
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....			.....	07/25/2013	MBS Paydown 0.19931031.....	.....	9,670	9,670	9,706	9,609	.....	(7)	.....	(7)	.....	9,670	.....	.....	.....0	415	07/25/2031	1FM.....
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....			.....	08/25/2013	MBS Paydown 0.19850854.....	.....	3,207	3,207	3,219	3,187	.....	(17)	.....	(17)	.....	3,207	.....	.....	.....0	157	07/25/2031	1FM.....
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....			.....	09/25/2013	MBS Paydown 0.19772775.....	.....	3,123	3,123	3,135	3,104	.....	(18)	.....	(18)	.....	3,123	.....	.....	.....0	172	07/25/2031	1FM.....

SCHEDULE D - PART 4

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

QE05.69

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45	02/25/32		07/25/2013	MBS Paydown 0.17401473			75,737	75,737	59,654	61,841		9,102		9,102		75,737			0	1,524	02/25/2032	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45	02/25/32		08/25/2013	MBS Paydown 0.17221332			68,643	68,643	54,066	56,048		7,885		7,885		68,643			0	1,579	02/25/2032	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45	02/25/32		09/25/2013	MBS Paydown 0.17091115			49,619	49,619	39,082	40,515		4,430		4,430		49,619			0	1,284	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45	2/25/32		07/25/2013	MBS Paydown 0.16226985			141,603	141,603	127,834	129,632		9,569		9,569		141,603			0	2,850	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45	2/25/32		08/25/2013	MBS Paydown 0.15980025			127,444	127,444	115,052	116,670		8,430		8,430		127,444			0	2,931	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45	2/25/32		09/25/2013	MBS Paydown 0.15777141			104,698	104,698	94,518	95,847		6,528		6,528		104,698			0	2,709	02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032			07/25/2013	MBS Paydown 0.13399284			21,272	21,272	15,169	16,788		448		448		21,272			0		02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032			08/25/2013	MBS Paydown 0.13248844			16,645	16,645	11,870	13,136		410		410		16,645			0		02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032			09/25/2013	MBS Paydown 0.13107203			15,672	15,672	11,176	12,368		419		419		15,672			0		02/25/2032	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565	4/25/31		07/25/2013	MBS Paydown 0.161093559			35,293	35,293	30,775	31,442		2,831		2,831		35,293			0	691	04/25/2031	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565	4/25/31		08/25/2013	MBS Paydown 0.158092078			52,751	52,751	45,999	46,996		4,809		4,809		52,751			0	1,180	04/25/2031	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565	4/25/31		09/25/2013	MBS Paydown 0.155256373			49,838	49,838	43,459	44,400		4,523		4,523		49,838			0	1,255	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31			07/25/2013	MBS Paydown 0.193146966			6,726	6,726	4,737	5,447		169		169		6,726			0		04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31			08/25/2013	MBS Paydown 0.190700258			10,802	10,802	7,608	8,749		293		293		10,802			0		04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31			09/25/2013	MBS Paydown 0.188442993			9,966	9,966	7,019	8,071		296		296		9,966			0		04/25/2031	1FM
86359A NF 6	SASC 2003-5 A SEQ PT 6.00	08/28/2032		07/28/2013	MBS Paydown 0.005234352			11,509	11,509	11,502	11,264	245			245		11,509			0	77	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			20,153	20,153	20,140	19,724	428			428		20,153			0	134	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			21,367	21,367	21,353	20,913	(447)			(447)		21,367			0	142	08/28/2032	6*
86359A QS 5	SASC 2003-10 A SEQ 6.0	4/25/33		07/25/2013	MBS Paydown 0.096415354			8,554	8,554	8,233	8,280		238		238		8,554			0	299	04/25/2033	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0	4/25/33		08/25/2013	MBS Paydown 0.094305268			6,330	6,330	6,093	6,128		172		172		6,330			0	253	04/25/2033	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0	4/25/33		09/25/2013	MBS Paydown 0.092674103			4,894	4,894	4,710	4,737		133		133		4,894			0	220	04/25/2033	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565	1/25/2031		07/25/2013	MBS Paydown 0.210350437			214,244	214,244	178,655	183,293		24,761		24,761		214,244			0	4,195	01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565	1/25/2031		08/25/2013	MBS Paydown 0.207223004			208,787	208,787	174,104	178,624		24,150		24,150		208,787			0	4,672	01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565	1/25/2031		09/25/2013	MBS Paydown 0.204294253			195,523	195,523	163,044	167,276		22,364		22,364		195,523			0	4,922	01/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00	01/25/2031		07/25/2013	MBS Paydown 0.19575143			50,655	50,655	39,384	42,274		1,186		1,186		50,655			0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00	01/25/2031		08/25/2013	MBS Paydown 0.193544576			36,894	36,894	28,685	30,790		1,001		1,001		36,894			0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00	01/25/2031		09/25/2013	MBS Paydown 0.190964014			43,141	43,141	33,542	36,004		1,331		1,331		43,141			0		01/25/2031	1AM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP	03/25/2035		07/25/2013	MBS Paydown 0.055610394			162,124	162,124	161,211	161,580		893		893		162,124			0	4,524	03/25/2035	1FM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP	03/25/2035		08/25/2013	MBS Paydown 0.041372194			55,301	55,301	54,990	55,115		630		630		55,301			0	1,764	03/25/2035	1FM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP	03/25/2035		09/25/2013	MBS Paydown 0.01213796			113,546	113,546	112,906	113,165		1,292		1,292		113,546			0	4,075	03/25/2035	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR	03/25/34		09/25/2013	MBS Paydown 0.150894457			63,329	63,329	61,033	61,033		1,654		1,654		63,329			0	134	03/25/2034	1AM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT	05/25/34		07/25/2013	MBS Paydown 0.279504783			68,320	68,320	57,559	62,231		3,678		3,678		68,320			0	2,216	05/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT	05/25/34		08/25/2013	MBS Paydown 0.276450519			27,488	27,488	23,159	25,039		466		466		27,488			0	1,019	05/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT	05/25/34		09/25/2013	MBS Paydown 0.267344765			81,952	81,952	69,044	74,648		5,304		5,304		81,952			0	3,417	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50	6/25/36		07/25/2013	MBS Paydown 0.684888746			9,293	9,293		1,861		4,341		4,341		9,293			0	298	06/25/2036	1FM

SCHEDULE D - PART 4

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

QE05.70

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....			08/25/2013	MBS Paydown 0.675904234.....		15,723	15,723	12,225	3,148			9,455		9,455		15,723			0	577	06/25/2036	1FM.....
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....			09/25/2013	MBS Paydown 0.669862345.....		10,573	10,573	8,221	2,117			5,216		5,216		10,573			0	436	06/25/2036	1FM.....
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....			07/25/2013	MBS Paydown 0.24463286.....		22,643	22,643	15,729	16,561			287		287		22,643			0	68	09/25/2045	1FM.....
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....			08/25/2013	MBS Paydown 0.2422505.....		72,376	72,376	50,274	52,934			3,797		3,797		72,376			0	249	09/25/2045	1FM.....
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....			09/25/2013	MBS Paydown 0.24036495.....		57,283	57,283	39,790	41,895			941		941		57,283			0	221	09/25/2045	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....			07/25/2013	MBS Paydown 0.48755827.....		277,821	277,821	197,253	203,908			43,744		43,744		277,821			0	588	03/25/2036	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....			08/25/2013	MBS Paydown 0.47946962.....		129,418	129,418	91,887	94,987			5,100		5,100		129,418			0	314	03/25/2036	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....			09/25/2013	MBS Paydown 0.46644219.....		208,439	208,439	147,992	152,985			26,908		26,908		208,439			0	566	03/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....			07/25/2013	MBS Paydown 0.3629038.....		49,515	49,515	39,736	108,074			1,664		1,664		49,515			0	1,499	05/25/2036	3FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....			07/25/2013	Pass-Through Loss.....			85,743	68,809						0					0	2,596	05/25/2036	3FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....			08/25/2013	MBS Paydown 0.35169611.....		101,611	101,611	81,543	89,551			10,847		10,847		101,611			0	3,516	05/25/2036	3FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....			08/25/2013	Pass-Through Loss.....			10,465	8,399						0					0	362	05/25/2036	3FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....			09/25/2013	MBS Paydown 0.33576169.....		120,954	120,954	97,066	127,319			13,729		13,729		120,954			0	4,704	05/25/2036	3FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....			09/25/2013	Pass-Through Loss.....			38,390	30,808						0					0	1,493	05/25/2036	3FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			07/25/2013	MBS Paydown 0.23291752.....		203,912	203,912	192,697	193,264			4,373		4,373		203,912			0	245	06/25/2037	1Z.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			08/25/2013	MBS Paydown 0.22777544.....		144,760	144,760	136,798	137,201			1,492		1,492		144,760			0	210	06/25/2037	1Z.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			09/25/2013	MBS Paydown 0.22022149.....		212,659	212,659	200,963	201,554			5,652		5,652		212,659			0	357	06/25/2037	1Z.....
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....			07/25/2013	MBS Paydown 0.252383644.....		25,665	25,665		24,498			506		506		25,665			0	68	11/25/2037	1FM.....
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....			08/25/2013	MBS Paydown 0.244607381.....		35,343	35,343	32,516	33,736			2,646		2,646		35,343			0	107	11/25/2037	1FM.....
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....			09/25/2013	MBS Paydown 0.239838505.....		21,675	21,675	19,941	20,689			2,001		2,001		21,675			0	74	11/25/2037	1FM.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....			07/20/2013	MBS Paydown 0.883333334.....		66,667	66,667	66,641	66,644			6		6		66,667			0	1,501	05/20/2027	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....			08/20/2013	MBS Paydown 0.875.....		66,667	66,667	66,641	66,644			15		15		66,667			0	1,716	05/20/2027	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....			09/20/2013	MBS Paydown 0.866666667.....		66,667	66,667	66,641	66,644			15		15		66,667			0	1,930	05/20/2027	1FE.....
87305N AV 0	TTX CO 5.453 01/02/22.....			07/02/2013	Sinking Fund Redemption 100.0.....		7,683	7,683	7,683	6,920			(482)		(482)		7,683			0	419	01/02/2022	1.....
87305N AW 8	TTX CO A2 5.503 01/02/2022.....			07/02/2013	Sinking Fund Redemption 100.0.....		467	467	467	379			(38)		(38)		467			0	26	01/02/2022	1.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			07/20/2013	MBS Paydown 0.958333333.....		176,667	176,667	176,711	176,711			(1)		(1)		176,667			0	1,268	02/22/2038	1FE.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			08/20/2013	MBS Paydown 0.95.....		176,667	176,667	176,711	176,711			(2)		(2)		176,667			0	1,685	02/22/2038	1FE.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			09/20/2013	MBS Paydown 0.941666667.....		176,667	176,667	176,711	176,711			(2)		(2)		176,667			0	2,102	02/22/2038	1FE.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....			07/15/2013	Paydown 100.0.....		6,576	6,576	6,576	6,575			(1)		(1)		6,576			0	114	01/15/2038	1Z.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....			08/15/2013	Paydown 100.0.....		6,596	6,596	6,596	6,596			(1)		(1)		6,596			0	135	01/15/2038	1Z.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....			09/15/2013	Paydown 100.0.....		6,617	6,617	6,617	6,616			(1)		(1)		6,617			0	157	01/15/2038	1Z.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....			07/25/2013	MBS Paydown 0.069208056.....		8,409	8,409	6,738	6,987			332		332		8,409			0	48	10/25/2035	1FM.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....			08/25/2013	MBS Paydown 0.069055384.....		4,580	4,580	3,670	3,806			49		49		4,580			0	30	10/25/2035	1FM.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....			09/25/2013	MBS Paydown 0.067809078.....		37,389	37,389	29,958	31,068			5,518		5,518		37,389			0	277	10/25/2035	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....			07/25/2013	MBS Paydown 0.051021375.....		17,989	17,989	13,245	14,001			3,261		3,261		17,989			0	99	10/25/2034	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....			08/25/2013	MBS Paydown 0.047907936.....		93,403	93,403	68,768	72,697			20,850		20,850		93,403			0	592	10/25/2034	1FM.....

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

QE05.71

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		07/25/2013	MBS Paydown 0.225563103.....		14,087	14,087	13,665	13,775	.....	.....53	.....	.....53	.....	.....14,087	.....	.....	.....0	399	08/25/2036	1FM.....
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		08/25/2013	MBS Paydown 0.223236731.....		13,958	13,958	13,539	13,649	.....	.....60	.....	.....60	.....	.....13,958	.....	.....	.....0	451	08/25/2036	1FM.....
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		09/25/2013	MBS Paydown 0.222725475.....		3,068	3,068	2,976	3,000	.....	.....15	.....	.....15	.....	.....3,068	.....	.....	.....0	113	08/25/2036	1FM.....
88156P	AY	7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		07/25/2013	MBS Paydown 0.59200383.....		135,298	135,298	104,179	107,619	.....	.....4,364	.....	.....4,364	.....	.....135,298	.....	.....	.....0	295	08/25/2037	1FM.....
88156P	AY	7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		08/25/2013	MBS Paydown 0.585348047.....		119,804	119,804	92,249	95,295	.....	.....4,392	.....	.....4,392	.....	.....119,804	.....	.....	.....0	300	08/25/2037	1FM.....
88156P	AY	7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		09/25/2013	MBS Paydown 0.575907162.....		169,936	169,936	130,851	135,171	.....	.....6,940	.....	.....6,940	.....	.....169,936	.....	.....	.....0	476	08/25/2037	1FM.....
88157V	AB	3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		07/25/2013	MBS Paydown 0.881541679.....		11,685	11,685	6,076	6,704	.....	.....1,871	.....	.....1,871	.....	.....11,685	.....	.....	.....0	34	08/25/2038	1FM.....
88157V	AB	3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		08/25/2013	MBS Paydown 0.874767328.....		44,533	44,533	23,157	25,549	.....	.....16,272	.....	.....16,272	.....	.....44,533	.....	.....	.....0	150	08/25/2038	1FM.....
88157V	AB	3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		09/25/2013	MBS Paydown 0.872910747.....		12,205	12,205	6,346	7,002	.....	.....2,113	.....	.....2,113	.....	.....12,205	.....	.....	.....0	46	08/25/2038	1FM.....
88163V	AC	3	TEVA PHARMACEUT 5.55 02/01/2016.....		03/22/2013	Make Whole Call 114.151.....		(15,159)	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....(15,159)	(15,159)	.....	02/01/2016	1FE.....
883145	AJ	3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R..	07/15/2013	MBS Paydown 0.791666667.....		137,917	137,917	140,115	139,939	.....	.....(258)	.....	.....(258)	.....	.....137,917	.....	.....	.....0	3,781	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.....		137,917	137,917	140,115	139,939	.....	.....(299)	.....	.....(299)	.....	.....137,917	.....	.....	.....0	4,339	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.....		137,917	137,917	140,115	139,939	.....	.....(340)	.....	.....(340)	.....	.....137,917	.....	.....	.....0	4,916	06/15/2026	1FE.....
883145	AN	4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	R..	07/15/2013	MBS Paydown 0.875.....		75,000	75,000	74,991	74,992	.....	.....1	.....	.....1	.....	.....75,000	.....	.....	.....0	1,842	04/15/2027	1FE.....
883145	AN	4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	R..	08/15/2013	MBS Paydown 0.866666667.....		75,000	75,000	74,991	74,992	.....	.....1	.....	.....1	.....	.....75,000	.....	.....	.....0	2,105	04/15/2027	1FE.....
883145	AN	4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	R..	09/15/2013	MBS Paydown 0.858333333.....		75,000	75,000	74,991	74,992	.....	.....1	.....	.....1	.....	.....75,000	.....	.....	.....0	2,368	04/15/2027	1FE.....
884903	AT	2	THOMSON CORP 5.25 08/15/2013.....	I.....	08/15/2013	Maturity 100.0.....		6,500,000	6,500,000	6,434,480	6,498,982	.....	.....5,157	.....	.....5,157	.....	.....6,500,000	.....	.....	.....0	341,250	08/15/2013	1FE.....
885220	DX	8	TMST 2003-4 M1 MEZ FLT 09/25/2043.....		07/25/2013	MBS Paydown 0.1308797.....		179,794	179,794	151,926	152,424	.....	.....14,334	.....	.....14,334	.....	.....179,794	.....	.....	.....0	892	09/25/2043	1FM.....
885220	DX	8	TMST 2003-4 M1 MEZ FLT 09/25/2043.....		08/25/2013	MBS Paydown 0.12551404.....		149,804	149,804	126,584	126,999	.....	.....10,533	.....	.....10,533	.....	.....149,804	.....	.....	.....0	848	09/25/2043	1FM.....
885220	DX	8	TMST 2003-4 M1 MEZ FLT 09/25/2043.....		09/25/2013	MBS Paydown 0.12196997.....		98,947	98,947	83,610	83,884	.....	.....2,956	.....	.....2,956	.....	.....98,947	.....	.....	.....0	629	09/25/2043	1FM.....
88522R	AB	0	TMST 2006-5 A2 SEQ FLT 10/25/46.....		07/25/2013	MBS Paydown 0.21604462.....		103,254	103,254	68,406	19,841	.....	.....7,163	.....	.....7,163	.....	.....103,254	.....	.....	.....0	3,806	10/25/2046	5FM.....
88522R	AB	0	TMST 2006-5 A2 SEQ FLT 10/25/46.....		08/25/2013	MBS Paydown 0.20981642.....		124,564	124,564	82,524	23,936	.....	.....8,641	.....	.....8,641	.....	.....124,564	.....	.....	.....0	5,154	10/25/2046	5FM.....
88522R	AB	0	TMST 2006-5 A2 SEQ FLT 10/25/46.....		09/25/2013	MBS Paydown 0.203293839.....		130,452	130,452	86,424	25,067	.....	.....9,049	.....	.....9,049	.....	.....130,452	.....	.....	.....0	5,968	10/25/2046	5FM.....
891027	AG	9	TORCHMARK CORP 7.375 08/01/2013.....		08/01/2013	Maturity 100.0.....		1,000,000	1,000,000	1,183,325	1,002,011	.....	.....(14,030)	.....	.....(14,030)	.....	.....1,000,000	.....	.....	.....0	73,750	08/01/2013	2FE.....
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		07/16/2013	MBS Paydown 0.853359816.....		58,161	58,161	59,434	59,362	.....	.....(66)	.....	.....(66)	.....	.....58,161	.....	.....	.....0	2,259	11/16/2039	1FE.....
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		08/16/2013	MBS Paydown 0.84969229.....		58,680	58,680	59,964	59,892	.....	.....(77)	.....	.....(77)	.....	.....58,680	.....	.....	.....0	2,604	11/16/2039	1FE.....
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		09/16/2013	MBS Paydown 0.84599936.....		59,087	59,087	60,379	60,307	.....	.....(88)	.....	.....(88)	.....	.....59,087	.....	.....	.....0	2,950	11/16/2039	1FE.....
	AB	2	TRL 2012-1A A2 ABS 3.525 01/15/43.....		05/08/2013	Consent Fee.....		5,000	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	.....	01/15/2043	1FE.....
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		07/16/2013	MBS Paydown 0.901737231.....		40,599	40,599	42,436	42,358	.....	.....(551)	.....	.....(551)	.....	.....40,599	.....	.....	.....0	1,230	10/16/2040	1AM.....
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		08/16/2013	MBS Paydown 0.898333239.....		40,848	40,848	42,696	42,618	.....	.....(567)	.....	.....(567)	.....	.....40,848	.....	.....	.....0	1,414	10/16/2040	1AM.....
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		09/16/2013	MBS Paydown 0.894904649.....		41,143	41,143	43,005	42,926	.....	.....(587)	.....	.....(587)	.....	.....41,143	.....	.....	.....0	1,603	10/16/2040	1AM.....
89678D	AA	3	TCF 2012-1A A ABS 4.21 05/14/2027.....		07/14/2013	MBS Paydown 0.883333334.....		58,333	58,333	58,326	58,327	.....	.....1	.....	.....1	.....	.....58,333	.....	.....	.....0	1,433	05/14/2027	1FE.....
89678D	AA	3	TCF 2012-1A A ABS 4.21 05/14/2027.....		08/14/2013	MBS Paydown 0.875.....		58,333	58,333	58,326	58,327	.....	.....1	.....	.....1	.....	.....58,333	.....	.....	.....0	1,637	05/14/2027	1FE.....
89678D	AA	3	TCF 2012-1A A ABS 4.21 05/14/2027.....		09/14/2013	MBS Paydown 0.866666666.....		58,333	58,333	58,326	58,327	.....	.....1	.....	.....1	.....	.....58,333	.....	.....	.....0	1,842	05/14/2027	1FE.....
89690E	AA	5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....		07/15/2013	MBS Paydown 0.760715282.....		109,284	109,284	109,284	109,285	.....	.....(0)	.....	.....(0)	.....	.....109,284	.....	.....	.....0	2,786	07/15/2041	1FE.....
89690E	AA	5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....		08/15/2013	MBS Paydown 0.750945436.....		107,468	107,468	107,468	107,469	.....	.....(0)	.....	.....(0)	.....	.....107,468	.....	.....	.....0	3,131	07/15/2041	1FE.....

SCHEDULE D - PART 4

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

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1	2				3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
89690E	AA	5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....	.....		09/15/2013	MBS Paydown 0.741129773.....	.....	107,972	107,972	107,972	107,972	.....	.....(0)	.....	.....(0)	.....	107,972	.....	.....	.....0	3,539	07/15/2041	1FE.....
90210E	AL	0	TEXAS COMP NON-EXT T L L+350 10/10/2014.....	.....		08/05/2013	CITIGROUP.....	.....	1,288,646	1,874,345	1,836,974	1,317,908	.....	.....	.....	.....0	.....	1,317,908	.....	.....(29,262)	(29,262)	49,221	10/10/2014	5FE.....
90272*	AA	0	UNITED HEALTH CARE CTL 3.50 5/15/2033.....	.....		07/15/2013	Paydown 100.0.....	.....	9,480	9,480	9,480	9,480	.....	.....(0)	.....	.....(0)	.....	9,480	.....	.....	.....0	51	05/15/2033	1Z.....
90272*	AA	0	UNITED HEALTH CARE CTL 3.50 5/15/2033.....	.....		08/15/2013	Paydown 100.0.....	.....	9,508	9,508	9,508	9,508	.....	.....(0)	.....	.....(0)	.....	9,508	.....	.....	.....0	79	05/15/2033	1Z.....
90272*	AA	0	UNITED HEALTH CARE CTL 3.50 5/15/2033.....	.....		09/15/2013	Paydown 100.0.....	.....	9,536	9,536	9,536	9,536	.....	.....(0)	.....	.....(0)	.....	9,536	.....	.....	.....0	107	05/15/2033	1Z.....
90332U	AE	3	US AIRWAYS PASS-THR 991A 8.36 01/20/19.....	.....		07/20/2013	Sinking Fund Redemption 100.0.....	.....	787,557	787,557	805,277	787,557	.....	.....	.....	.....0	.....	787,557	.....	.....	.....0	65,840	01/20/2019	4AM.....
907833	AE	7	UNION PACIFIC RR 6.7 02/23/19.....	.....		08/23/2013	Sinking Fund Redemption 100.0.....	.....	63,840	63,840	61,456	62,966	.....	.....207	.....	.....207	.....	63,840	.....	.....	.....0	4,277	02/23/2019	1FE.....
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....	.....		07/02/2013	Sinking Fund Redemption 100.0.....	.....	313,181	313,181	313,181	313,181	.....	.....	.....	.....0	.....	313,181	.....	.....	.....0	16,924	07/02/2025	1FE.....
90783X	AA	9	UNION PACIFIC RR 6.176 01/02/31.....	.....		07/02/2013	Sinking Fund Redemption 100.0.....	.....	80,109	80,109	80,109	80,096	.....	.....	.....1	1	.....	80,109	.....	.....	.....0	4,948	01/02/2031	1FE.....
909287	AA	2	UAL 2007 PT TRUST 6.636 07/02/22.....	.....		07/02/2013	Sinking Fund Redemption 100.0.....	.....	69,268	69,268	66,310	66,827	.....	.....	.....	.....170	.....	69,268	.....	.....	.....0	4,597	07/02/2022	3AM.....
92239M	AD	3	VECTREN UTILITY 5.25 08/01/2013.....	.....		08/01/2013	Maturity 100.0.....	.....	4,000,000	4,000,000	3,989,840	3,999,893	.....	.....	.....747	747	.....	4,000,000	.....	.....	.....0	210,000	08/01/2013	1FE.....
92922F	3G	1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..	.....		07/25/2013	MBS Paydown 0.0.....	.....	457,741	457,741	439,145	445,096	.....	.....	.....25,946	25,946	.....	457,741	.....	.....	.....0	6,548	10/25/2035	1FM.....
92922F	W3	8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035.....	.....		07/25/2013	MBS Paydown 0.741897558.....	.....	174,773	174,773	172,370	172,606	.....	.....	.....515	515	.....	174,773	.....	.....	.....0	1,448	09/25/2035	1Z.....
92922F	W3	8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035.....	.....		08/25/2013	MBS Paydown 0.690220773.....	.....	256,679	256,679	253,149	253,496	.....	.....	.....1,460	1,460	.....	256,679	.....	.....	.....0	2,650	09/25/2035	1Z.....
92922F	W3	8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035.....	.....		09/25/2013	MBS Paydown 0.631102021.....	.....	293,643	293,643	289,605	290,002	.....	.....	.....2,325	2,325	.....	293,643	.....	.....	.....0	3,628	09/25/2035	1Z.....
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	.....		07/25/2013	MBS Paydown 0.374661309.....	.....	19,082	19,082	15,409	13,835	.....	.....	.....1,598	1,598	.....	19,082	.....	.....	.....0	138	01/25/2046	1FM.....
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	.....		08/25/2013	MBS Paydown 0.372495655.....	.....	12,994	12,994	10,493	9,421	.....	.....	.....308	308	.....	12,994	.....	.....	.....0	107	01/25/2046	1FM.....
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	.....		09/25/2013	MBS Paydown 0.369520011.....	.....	17,854	17,854	14,417	12,944	.....	.....	.....1,697	1,697	.....	17,854	.....	.....	.....0	166	01/25/2046	1FM.....
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....		07/25/2013	MBS Paydown 0.411625137.....	.....	26,558	26,558	21,180	30,895	.....	.....	.....(418)	(418)	.....	26,558	.....	.....	.....0	759	02/25/2037	1FM.....
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....		07/25/2013	Pass-Through Loss.....	.....	12,967	12,967	10,341	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	371	02/25/2037	1FM.....
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....		08/25/2013	MBS Paydown 0.388980713.....	.....	127,999	127,999	102,079	116,588	.....	.....	.....19,666	19,666	.....	127,999	.....	.....	.....0	4,167	02/25/2037	1FM.....
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....		08/25/2013	Pass-Through Loss.....	.....	21,160	21,160	16,875	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	689	02/25/2037	1FM.....
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....		09/25/2013	MBS Paydown 0.378868831.....	.....	52,154	52,154	41,593	52,062	.....	.....	.....4,242	4,242	.....	52,154	.....	.....	.....0	1,901	02/25/2037	1FM.....
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....		09/25/2013	Pass-Through Loss.....	.....	14,453	14,453	11,526	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	527	02/25/2037	1FM.....
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015.....	.....		07/15/2013	Sinking Fund Redemption 100.0.....	.....	85,436	85,436	85,223	85,221	.....	.....	.....(137)	(137)	.....	85,436	.....	.....	.....0	2,070	11/15/2015	1FE.....
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015.....	.....		08/15/2013	Sinking Fund Redemption 100.0.....	.....	90,186	90,186	89,961	89,958	.....	.....	.....(158)	(158)	.....	90,186	.....	.....	.....0	2,496	11/15/2015	1FE.....
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015.....	.....		09/15/2013	Sinking Fund Redemption 100.0.....	.....	80,383	80,383	80,182	80,180	.....	.....	.....(153)	(153)	.....	80,383	.....	.....	.....0	2,003	11/15/2015	1FE.....
92976B	FU	1	WBCMT 2006-C24 AJ SEQ 5.658 03/15/2045.....	.....		08/27/2013	BARCLAYS CAPITAL.....	.....	7,715,000	8,000,000	7,506,250	7,506,250	.....	.....	.....8,438	8,438	.....	7,514,688	.....	.....200,312	200,312	74,183	03/15/2045	1AM.....
93114K	AG	8	WAL-MART STORES 8.8 12/30/14.....	.....		07/01/2013	Paydown 100.0.....	.....	909,743	909,743	1,088,507	922,985	.....	.....	.....(10,652)	(10,652)	.....	909,743	.....	.....	.....0	80,057	12/30/2014	1FE.....
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	.....		07/25/2013	MBS Paydown 0.156224736.....	.....	7,308	7,308	7,125	7,242	.....	.....	.....37	37	.....	7,308	.....	.....	.....0	213	03/25/2018	1FM.....
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	.....		08/25/2013	MBS Paydown 0.147792326.....	.....	11,974	11,974	11,675	11,866	.....	.....	.....77	77	.....	11,974	.....	.....	.....0	398	03/25/2018	1FM.....
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	.....		09/25/2013	MBS Paydown 0.14091969.....	.....	9,759	9,759	9,515	9,671	.....	.....	.....63	63	.....	9,759	.....	.....	.....0	365	03/25/2018	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	.....		07/25/2013	MBS Paydown 0.053948298.....	.....	102	102	66	60	.....	.....	.....6	6	.....	102	.....	.....	.....0	.....	03/25/2033	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	.....		08/25/2013	MBS Paydown 0.053519143.....	.....	107	107	69	63	.....	.....	.....7	7	.....	107	.....	.....	.....0	.....	03/25/2033	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	.....		09/25/2013	MBS Paydown 0.050256195.....	.....	816	816	522	479	.....	.....	.....161	161	.....	816	.....	.....	.....0	.....	03/25/2033	1FM.....
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	2,961			189	189		1,826			0	8	07/25/2036	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			07/25/2013	Pass-Through Loss.....			4,725	3,649					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	2,844		181		181		2,862			0	15	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			08/25/2013	Pass-Through Loss.....			3,430	2,649					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	5,425		346		346		8,727			0	52	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			09/25/2013	Pass-Through Loss.....			3,279	2,491					0					0	19	07/25/2036	1FM.....
94973V AM 9	WELLPOINT INC 5.875 06/15/2017.....			08/13/2013	Cash Tender 115.506.....		8,085,420	7,000,000	6,928,040	6,966,437		37,273		37,273		7,000,000		1,085,420	1,085,420	271,882	06/15/2017	2FE.....
94973V AR 8	WELLPOINT INC 7.00 02/15/2019.....			08/13/2013	Cash Tender 124.139.....		3,724,170	3,000,000	2,995,200	2,996,976		3,240		3,240		3,000,000		724,170	724,170	208,833	02/15/2019	2FE.....
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036.....			07/25/2013	MBS Paydown 0.960848994.....		58,015	58,015	48,878	53,332		1,047		1,047		58,015			0	147	05/25/2036	1FM.....
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036.....			08/25/2013	MBS Paydown 0.937812733.....		69,109	69,109	58,224	63,530		1,451		1,451		69,109			0	200	05/25/2036	1FM.....
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036.....			09/25/2013	MBS Paydown 0.911658343.....		78,463	78,463	66,105	72,129		2,197		2,197		78,463			0	255	05/25/2036	1FM.....
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....			08/25/2013	MBS Paydown 0.322983007.....		600,112	600,112	414,078	434,676		167,093		167,093		600,112			0	5,669	10/25/2034	1FM.....
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....			07/25/2013	MBS Paydown 0.817283766.....		594,636	594,636	599,909	579,360		(649)		(649)		594,636			0	19,932	01/25/2036	1FM.....
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....			08/25/2013	MBS Paydown 0.76004337.....		572,404	572,404	577,480	557,699		(635)		(635)		572,404			0	21,929	01/25/2036	1FM.....
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....			08/25/2013	Pass-Through Loss.....			0	0					0					0		01/25/2036	1FM.....
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....			09/25/2013	MBS Paydown 0.70495566.....		550,877	550,877	555,762	536,725		(621)		(621)		550,877			0	23,744	01/25/2036	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			01/25/2013	MBS Paydown 0.39945664.....			(5,735)	(6,180)					0					0	1,466	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			01/25/2013	Pass-Through Loss.....			5,735	6,180					0					0	180	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			02/25/2013	MBS Paydown 0.39404219.....			(4,730)	(5,097)					0					0	1,974	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			02/25/2013	Pass-Through Loss.....			4,730	5,097					0					0	298	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			03/25/2013	MBS Paydown 0.38572806.....			(2,427)	(2,615)					0					0	5,003	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			03/25/2013	Pass-Through Loss.....			2,427	2,615					0					0	229	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			04/25/2013	MBS Paydown 0.37515409.....			(2,914)	(3,140)					0					0	8,506	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			04/25/2013	Pass-Through Loss.....			2,914	3,140					0					0	367	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			05/25/2013	MBS Paydown 0.36557166.....			(3,945)	(4,251)					0					0	9,432	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			05/25/2013	Pass-Through Loss.....			3,945	4,251					0					0	621	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			06/25/2013	MBS Paydown 0.35568181.....									0					0	11,989	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			06/25/2013	Pass-Through Loss.....									0					0	465	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			07/25/2013	MBS Paydown 0.34728328.....		29,431	49,181	52,993	36,536				0		29,430			0	10,841	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			07/25/2013	Pass-Through Loss.....			6,809	7,336					0					0	1,501	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			08/25/2013	MBS Paydown 0.33590294.....		75,869	75,869	81,749	49,507				0		75,869			0	19,117	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			09/25/2013	MBS Paydown 0.32225088.....		84,039	84,039	90,552	59,390				0		84,039			0	(10,407)	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			09/25/2013	Pass-Through Loss.....			6,975	7,515					0					0	1,977	07/25/2037	1FM.....
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....			07/25/2013	MBS Paydown 0.358269826.....		76,909	76,909	58,835	60,876		15,141		15,141		76,909			0	1,183	03/25/2036	1FM.....
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....			08/25/2013	MBS Paydown 0.35151666.....		55,369	55,369	42,357	43,826		10,622		10,622		55,369			0	974	03/25/2036	1FM.....
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....			09/25/2013	MBS Paydown 0.344806799.....		55,014	55,014	42,086	43,545		10,588		10,588		55,014			0	1,088	03/25/2036	1FM.....
94983I ak 3	WFMBS 2006-2 1A10 PAC SSNR 5.5 0336.....			06/21/2013	Settlement.....		83,473							0				83,473	83,473		03/25/2026	2FE.....

QE05.73

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

QE05.74

1	2				3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)			
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
CUSIP Identification	Description																										
94983Q	AJ	5	WFMB	2006-3 A9 SEQ 5.50 03/25/2036.....	07/25/2013	MBS Paydown 0.044056319.....		247,250	247,250	249,048	248,667		(699)		(699)		247,250				0	2,423	03/25/2036	1FM.....			
94983Q	AJ	5	WFMB	2006-3 A9 SEQ 5.50 03/25/2036.....	08/25/2013	MBS Paydown 0.03356822.....		293,405	293,405	295,538	295,086		(1,925)		(1,925)		293,405				0	4,220	03/25/2036	1FM.....			
94983Q	AJ	5	WFMB	2006-3 A9 SEQ 5.50 03/25/2036.....	09/25/2013	MBS Paydown 0.025119453.....		236,354	236,354	238,073	237,709		(1,859)		(1,859)		236,354				0	4,483	03/25/2036	1FM.....			
94983Q	AN	6	WFMB	2006-3 APO PO 3/25/2036.....	07/25/2013	MBS Paydown 0.219941534.....		425	425	242	222		17		17		425				0		03/25/2036	1FM.....			
94983Q	AN	6	WFMB	2006-3 APO PO 3/25/2036.....	07/31/2013	Book Value Adjustment.....					85,964				0		998		(998)		(998)			03/25/2036	1FM.....		
94983Q	AN	6	WFMB	2006-3 APO PO 3/25/2036.....	08/25/2013	MBS Paydown 0.21824285.....		1,269	1,269	723	662		51		51		1,269				0		03/25/2036	1FM.....			
94983Q	AN	6	WFMB	2006-3 APO PO 3/25/2036.....	09/25/2013	MBS Paydown 0.191746196.....		19,796	19,796	11,284	10,329		9,232		9,232		19,796				0		03/25/2036	1FM.....			
94983Q	AN	6	WFMB	2006-3 APO PO 3/25/2036.....	09/30/2013	Book Value Adjustment.....					85,964				0		(1,033)		1,033		1,033			03/25/2036	1FM.....		
94983T	AJ	9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	07/25/2013	MBS Paydown 0.234067943.....		15,809	15,809	14,011	13,841		133		133		15,809				0	242	03/25/2036	1FM.....			
94983T	AJ	9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	08/25/2013	MBS Paydown 0.22454361.....		228,584	228,584	202,583	200,116		18,781		18,781		228,584				0	4,007	03/25/2036	1FM.....			
94983T	AJ	9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	09/25/2013	MBS Paydown 0.217429711.....		170,734	170,734	151,313	149,470		11,670		11,670		170,734				0	3,367	03/25/2036	1FM.....			
94986L	AJ	3	WFMB	2007-16 1APO PO 12/28/2037.....	07/25/2013	MBS Paydown 0.181690035.....		109,151	109,151	87,662	84,337		18,390		18,390		109,151				0		12/28/2037	1FM.....			
94986L	AJ	3	WFMB	2007-16 1APO PO 12/28/2037.....	08/25/2013	MBS Paydown 0.15686196.....		264,531	264,531	212,451	204,392		59,557		59,557		264,531				0		12/28/2037	1FM.....			
94986L	AJ	3	WFMB	2007-16 1APO PO 12/28/2037.....	09/25/2013	MBS Paydown 0.145612475.....		119,858	119,858	96,261	92,609		22,181		22,181		119,858				0		12/28/2037	1FM.....			
94986M	AA	0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....	06/25/2013	MBS Paydown 0.31743097.....			(352,472)	(354,454)					0						0	4,248	01/25/2038	3FM.....			
94986M	AA	0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....	07/25/2013	MBS Paydown 0.305576964.....			237,080	238,414	237,653		(92)		(92)						0	8,309	01/25/2038	3FM.....			
94986M	AA	0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....	08/25/2013	MBS Paydown 0.30546042.....			2,331	2,344	2,337		(293)		(293)						0	93	01/25/2038	3FM.....			
94986M	AA	0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....	09/25/2013	MBS Paydown 0.29519984.....		92,151	205,212	206,366	205,707		(1,157)		(1,157)		92,151				0	(5,583)	01/25/2038	3FM.....			
949912	AA	7	WFALT	2003-1 1A1 SEQ 5.75 9/25/2033.....	07/25/2013	MBS Paydown 0.03380959.....		52,537	52,537	48,728	49,087		2,789		2,789		52,537				0	1,761	09/25/2033	1FM.....			
949912	AA	7	WFALT	2003-1 1A1 SEQ 5.75 9/25/2033.....	08/25/2013	MBS Paydown 0.02893722.....		77,958	77,958	72,306	72,838		4,735		4,735		77,958				0	2,988	09/25/2033	1FM.....			
949912	AA	7	WFALT	2003-1 1A1 SEQ 5.75 9/25/2033.....	09/25/2013	MBS Paydown 0.02690971.....		32,440	32,440	30,088	30,310		1,712		1,712		32,440				0	1,399	09/25/2033	1FM.....			
95259#	AA	2	WALGREEN	CO-W DUNDE IL 6.69 12/15/18.....	07/15/2013	Paydown 100.0.....		13,953	13,953	15,042	14,487		(61)		(61)		13,953				0	545	12/15/2018	2.....			
95259#	AA	2	WALGREEN	CO-W DUNDE IL 6.69 12/15/18.....	08/15/2013	Paydown 100.0.....		14,031	14,031	15,126	14,568		(71)		(71)		14,031				0	626	12/15/2018	2.....			
95259#	AA	2	WALGREEN	CO-W DUNDE IL 6.69 12/15/18.....	09/15/2013	Paydown 100.0.....		14,109	14,109	15,211	14,649		(81)		(81)		14,109				0	708	12/15/2018	2.....			
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		113		113		130,505				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		136		136		133,394				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.....		123,647	123,647	123,647	123,233		146		146		123,647				0	4,173	09/20/2025	1FE.....			
96032T	AA	4	WESTR	2012-2A A ABS 3.0 01/20/2025.....	07/20/2013	MBS Paydown 0.704608031.....		157,459	157,459	157,459	157,014		76		76		157,459				0	2,756	01/20/2025	1FE.....			
96032T	AA	4	WESTR	2012-2A A ABS 3.0 01/20/2025.....	08/20/2013	MBS Paydown 0.680201946.....		158,640	158,640	158,640	158,191		90		90		158,640				0	3,173	01/20/2025	1FE.....			
96032T	AA	4	WESTR	2012-2A A ABS 3.0 01/20/2025.....	09/20/2013	MBS Paydown 0.656637902.....		153,166	153,166	(252,372)	152,733		101		101		153,166				0	3,446	01/20/2025	1FE.....			
96032V	AA	9	WESTR	2013-1A A ABS 2.25 08/20/2025.....	07/20/2013	MBS Paydown 0.912063971.....		252,835	252,835	252,835	252,770		(44)		(44)		252,835				0	853	08/20/2025	1FE.....			
96032V	AA	9	WESTR	2013-1A A ABS 2.25 08/20/2025.....	08/20/2013	MBS Paydown 0.884675514.....		273,885	273,885	273,885	273,814		(85)		(85)		273,885				0	1,438	08/20/2025	1FE.....			
96032V	AA	9	WESTR	2013-1A A ABS 2.25 08/20/2025.....	09/20/2013	MBS Paydown 0.859870486.....		248,050	248,050	248,050	247,986		(53)		(53)		248,050				0	1,767	08/20/2025	1FE.....			
96032V	AB	7	WESTR	2013-1A B ABS 3.75 08/20/2025.....	07/20/2013	MBS Paydown 0.912063971.....		42,982	42,982	42,982	42,963		(12)		(12)		42,982				0	242	08/20/2025	2AM.....			
96032V	AB	7	WESTR	2013-1A B ABS 3.75 08/20/2025.....	08/20/2013	MBS Paydown 0.884675513.....		46,560	46,560	46,560	46,540		(24)		(24)		46,560				0	407	08/20/2025	2AM.....			
96032V	AB	7	WESTR	2013-1A B ABS 3.75 08/20/2025.....	09/20/2013	MBS Paydown 0.859870485.....		42,169	42,169	42,169	42,150		(15)		(15)		42,169				0	501	08/20/2025	2AM.....			

SCHEDULE D - PART 4

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

QE05.75

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....				.....	07/15/2013	Paydown 100.0.....		7,363	7,363	7,363	7,363	.....	.....	.....	.....0	.....	.....7,363	.....	.....	.....0	286	09/15/2031	2.....
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....				.....	08/15/2013	Paydown 100.0.....		7,404	7,404	7,404	7,404	.....	.....	.....	.....0	.....	.....7,404	.....	.....	.....0	328	09/15/2031	2.....
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....				.....	09/15/2013	Paydown 100.0.....		7,445	7,445	7,445	7,445	.....	.....	.....	.....0	.....	.....7,445	.....	.....	.....0	372	09/15/2031	2.....
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....				.....	07/15/2013	Paydown 100.0.....		8,568	8,568	8,568	8,568	.....	.....	.....	.....0	.....	.....8,568	.....	.....	.....0	333	10/15/2032	2.....
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....				.....	08/15/2013	Paydown 100.0.....		8,616	8,616	8,616	8,616	.....	.....	.....	.....0	.....	.....8,616	.....	.....	.....0	383	10/15/2032	2.....
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....				.....	09/15/2013	Paydown 100.0.....		8,664	8,664	8,664	8,664	.....	.....	.....	.....0	.....	.....8,664	.....	.....	.....0	433	10/15/2032	2.....
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....				.....	07/15/2013	Paydown 100.0.....		7,011	7,011	7,011	7,011	.....	.....	.....	.....0	.....	.....7,011	.....	.....	.....0	272	06/15/2033	2.....
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....				.....	08/15/2013	Paydown 100.0.....		7,050	7,050	7,050	7,050	.....	.....	.....	.....0	.....	.....7,050	.....	.....	.....0	313	06/15/2033	2.....
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....				.....	09/15/2013	Paydown 100.0.....		7,089	7,089	7,089	7,089	.....	.....	.....	.....0	.....	.....7,089	.....	.....	.....0	354	06/15/2033	2.....
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....				.....	07/15/2013	Paydown 100.0.....		8,584	8,584	8,584	8,584	.....	.....	.....	.....0	.....	.....8,584	.....	.....	.....0	334	05/15/2034	2.....
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....				.....	08/15/2013	Paydown 100.0.....		8,632	8,632	8,632	8,632	.....	.....	.....	.....0	.....	.....8,632	.....	.....	.....0	383	05/15/2034	2.....
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....				.....	09/15/2013	Paydown 100.0.....		8,680	8,680	8,680	8,680	.....	.....	.....	.....0	.....	.....8,680	.....	.....	.....0	434	05/15/2034	2.....
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....				.....	07/15/2013	Paydown 100.0.....		5,727	5,727	5,727	5,727	.....	.....	.....	.....0	.....	.....5,727	.....	.....	.....0	223	10/15/2033	2.....
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....				.....	08/15/2013	Paydown 100.0.....		5,759	5,759	5,759	5,759	.....	.....	.....	.....0	.....	.....5,759	.....	.....	.....0	256	10/15/2033	2.....
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....				.....	09/15/2013	Paydown 100.0.....		5,791	5,791	5,791	5,791	.....	.....	.....	.....0	.....	.....5,791	.....	.....	.....0	289	10/15/2033	2.....
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....				.....	07/15/2013	Paydown 100.0.....		37,124	37,124	37,474	37,420	.....	.....(15)	.....	.....(15)	.....	.....37,124	.....	.....	.....0	1,278	02/15/2029	1.....
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....				.....	08/15/2013	Paydown 100.0.....		37,306	37,306	37,658	37,604	.....	.....(17)	.....	.....(17)	.....	.....37,306	.....	.....	.....0	1,467	02/15/2029	1.....
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....				.....	09/15/2013	Paydown 100.0.....		37,490	37,490	37,843	37,789	.....	.....(19)	.....	.....(19)	.....	.....37,490	.....	.....	.....0	1,659	02/15/2029	1.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....				.....	07/15/2013	Paydown 100.0.....		13,852	13,852	13,992	13,978	.....	.....(3)	.....	.....(3)	.....	.....13,852	.....	.....	.....0	500	01/15/2035	1.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....				.....	08/15/2013	Paydown 100.0.....		13,923	13,923	14,064	14,050	.....	.....(4)	.....	.....(4)	.....	.....13,923	.....	.....	.....0	575	01/15/2035	1.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....				.....	09/15/2013	Paydown 100.0.....		13,995	13,995	14,136	14,123	.....	.....(4)	.....	.....(4)	.....	.....13,995	.....	.....	.....0	650	01/15/2035	1.....
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....				.....	07/15/2013	Paydown 100.0.....		5,108	5,108	5,160	5,156	.....	.....(1)	.....	.....(1)	.....	.....5,108	.....	.....	.....0	216	01/15/2036	2.....
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....				.....	08/15/2013	Paydown 100.0.....		5,139	5,139	5,191	5,187	.....	.....(1)	.....	.....(1)	.....	.....5,139	.....	.....	.....0	248	01/15/2036	2.....
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....				.....	09/15/2013	Paydown 100.0.....		5,170	5,170	5,223	5,218	.....	.....(2)	.....	.....(2)	.....	.....5,170	.....	.....	.....0	281	01/15/2036	2.....
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....				.....	07/15/2013	Paydown 100.0.....		39,854	39,854	40,283	40,221	.....	.....(15)	.....	.....(15)	.....	.....39,854	.....	.....	.....0	1,248	08/15/2031	1.....
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....				.....	08/15/2013	Paydown 100.0.....		40,032	40,032	40,464	40,401	.....	.....(18)	.....	.....(18)	.....	.....40,032	.....	.....	.....0	1,433	08/15/2031	1.....
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....				.....	09/15/2013	Paydown 100.0.....		40,211	40,211	40,645	40,582	.....	.....(20)	.....	.....(20)	.....	.....40,211	.....	.....	.....0	1,620	08/15/2031	1.....
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029.....				.....	07/25/2013	Paydown 100.0.....		55,086	55,086	55,599	55,529	.....	.....(23)	.....	.....(23)	.....	.....55,086	.....	.....	.....0	1,864	01/25/2029	2.....
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029.....				.....	08/25/2013	Paydown 100.0.....		55,353	55,353	55,867	55,798	.....	.....(27)	.....	.....(27)	.....	.....55,353	.....	.....	.....0	2,140	01/25/2029	2.....
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029.....				.....	09/25/2013	Paydown 100.0.....		55,620	55,620	56,137	56,067	.....	.....(30)	.....	.....(30)	.....	.....55,620	.....	.....	.....0	2,419	01/25/2029	2.....
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....				.....	07/15/2013	Paydown 100.0.....		29,160	29,160	29,434	29,401	.....	.....(11)	.....	.....(11)	.....	.....29,160	.....	.....	.....0	776	08/15/2030	1.....
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....				.....	08/15/2013	Paydown 100.0.....		29,271	29,271	29,546	29,513	.....	.....(13)	.....	.....(13)	.....	.....29,271	.....	.....	.....0	890	08/15/2030	1.....
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....				.....	09/15/2013	Paydown 100.0.....		29,382	29,382	29,658	29,625	.....	.....(15)	.....	.....(15)	.....	.....29,382	.....	.....	.....0	1,005	08/15/2030	1.....
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031.....				.....	07/15/2013	Paydown 100.0.....		13,234	13,234	13,234	13,234	.....	.....	.....	.....0	.....	.....13,234	.....	.....	.....0	407	09/15/2031	1.....
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031.....				.....	08/15/2013	Paydown 100.0.....		13,282	13,282	13,282	13,282	.....	.....	.....	.....0	.....	.....13,282	.....	.....	.....0	466	09/15/2031	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
96928* DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	....	09/15/2013	Paydown 100.0.....		13,350	13,350	13,350	13,350	.....	.....	.....	.....0	.....	.....13,350	.....	.....	.....0	527	09/15/2031	1.....
96928* DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	....	07/15/2013	Paydown 100.0.....		22,095	22,095	22,298	22,276	.....	.....(8)	.....	.....(8)	.....	.....22,095	.....	.....	.....0	722	10/15/2029	1.....
96928* DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	....	08/15/2013	Paydown 100.0.....		22,198	22,198	22,402	22,380	.....	.....(9)	.....	.....(9)	.....	.....22,198	.....	.....	.....0	829	10/15/2029	1.....
96928* DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	....	09/15/2013	Paydown 100.0.....		22,302	22,302	22,507	22,485	.....	.....(10)	.....	.....(10)	.....	.....22,302	.....	.....	.....0	937	10/15/2029	1.....
96928* FH	5	LA FARGE CTL SER 2013-D 6.17 4/15/2025.....	....	07/15/2013	Paydown 100.0.....		38,753	38,753	38,753	38,753	.....	.....0	.....	.....0	.....	.....38,753	.....	.....	.....0	677	04/15/2025	3Z.....
96928* FH	5	LA FARGE CTL SER 2013-D 6.17 4/15/2025.....	....	08/15/2013	Paydown 100.0.....		38,952	38,952	38,952	38,952	.....	.....0	.....	.....0	.....	.....38,952	.....	.....	.....0	881	04/15/2025	3Z.....
96928* FH	5	LA FARGE CTL SER 2013-D 6.17 4/15/2025.....	....	09/15/2013	Paydown 100.0.....		42,163	42,163	42,163	42,163	.....	.....0	.....	.....0	.....	.....42,163	.....	.....	.....0	1,171	04/15/2025	3Z.....
970648 AD	3	WILLIS NORTH AME 6.20 03/28/2017.....	....	08/22/2013	Cash Tender 112.899.....		3,386,970	3,000,000	2,994,030	2,997,331	.....	.....2,982	.....	.....2,982	.....	.....3,000,000	.....	.....386,970	386,970	167,400	03/28/2017	2FE.....
97358F AB	6	WINDSOR FINANCING TL B L+500 12/5/2017.....	....	09/27/2013	Paydown 100.0.....		50,264	63,799	63,159	63,211	.....	.....520	.....	.....520	.....	.....50,264	.....	.....	.....0	2,890	12/05/2017	3FE.....
97358F AB	6	WINDSOR FINANCING TL B L+500 12/5/2017.....	....	09/30/2013	Paydown 100.0.....		10,000	10,000	9,900	9,908	.....	.....100	.....	.....100	.....	.....10,000	.....	.....	.....0	1,156	12/05/2017	3FE.....
3899999.		Total - Bonds - Industrial & Miscellaneous.....					553,047,588	563,244,075	529,746,750	952,952,818	1,210	13,559,281	0	13,560,491	0	549,085,800	0	3,961,788	3,961,788	19,197,106	XXX...	XXX...
8399997.		Total - Bonds - Part 4.....					579,236,863	580,890,766	546,581,363	979,292,549	1,210	13,441,626	0	13,442,836	0	575,271,501	0	3,965,362	3,965,362	20,160,126	XXX...	XXX...
8399999.		Total - Bonds.....					579,236,863	580,890,766	546,581,363	979,292,549	1,210	13,441,626	0	13,442,836	0	575,271,501	0	3,965,362	3,965,362	20,160,126	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.....		223,504	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....223,504	.....	.....	.....0	.....	.....XXX...	U.....
001750 AB	4	AMMC CLO 2011-9A 01-15-22.....	R..	07/31/2013	Book Value Adjustment.....		259,549	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....259,549	.....	.....	.....0	.....	.....XXX...	U.....
001752 AE	4	AMMC CLO 2012-10A SUB 04/11/22.....	R..	07/31/2013	Book Value Adjustment.....		316,633	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....316,633	.....	.....	.....0	.....	.....XXX...	U.....
09228F 10	3	BLACKBERRY LTD.....	....	09/23/2013	BERNSTEIN.....	35,000.000	308,870	XXX.....	514,017	106,183	(156,800)	.....	.....	.....(156,800)	.....	.....258,650	.....	.....50,220	50,220	.....	.....XXX...	L.....
139794 10	1	CAPITAL BANK FINANCIAL-CL A.....	....	09/12/2013	FRIEDMAN BILLINGS RAMSEY.....		47,992	XXX.....	40,283	41,844	(1,561)	.....	.....	.....(1,561)	.....	.....40,283	.....	.....7,708	7,708	.....	.....XXX...	L.....
139794 10	1	CAPITAL BANK FINANCIAL-CL A.....	....	09/13/2013	FRIEDMAN BILLINGS RAMSEY.....		606,117	XXX.....	510,863	530,658	(19,795)	.....	.....	.....(19,795)	.....	.....510,863	.....	.....95,254	95,254	.....	.....XXX...	L.....
139794 10	1	CAPITAL BANK FINANCIAL-CL A.....	....	09/16/2013	FRIEDMAN BILLINGS RAMSEY.....		982,625	XXX.....	823,973	855,900	(31,928)	.....	.....	.....(31,928)	.....	.....823,973	.....	.....158,653	158,653	.....	.....XXX...	L.....
139794 10	1	CAPITAL BANK FINANCIAL-CL A.....	....	09/25/2013	FRIEDMAN BILLINGS RAMSEY.....	115,100.000	911,124	XXX.....	730,415	760,800	194,060	.....	.....	.....194,060	.....	.....730,415	.....	.....180,709	180,709	.....	.....XXX...	L.....
17275R 10	2	CISCO SYSTEMS INC.....	....	07/18/2013	ISI GROUP.....	200,000.000	2,583,145	XXX.....	3,604,488	2,433,500	(269,952)	.....	.....	.....(269,952)	.....	.....1,692,648	.....	.....890,497	890,497	34,000	XXX...	L.....
					RAYMOND JAMES & ASSOCIATES.....																	
302104 10	4	EXONE COMPANY.....	....	07/09/2013	.....		.....424,944	XXX.....	108,000	370,320	.....	.....	.....	.....0	.....	.....108,000	.....	.....316,944	316,944	.....	.....XXX...	L.....
302104 10	4	EXONE COMPANY.....	....	08/07/2013	FRIEDMAN BILLINGS RAMSEY.....	9,000.000	188,507	XXX.....	54,000	185,160	.....	.....	.....	.....0	.....	.....54,000	.....	.....134,507	134,507	.....	.....XXX...	L.....
428236 10	3	HEWLETT-PACKARD CO.....	....	07/18/2013	STRATEGAS RESEARCH.....	30,000.000	781,945	XXX.....	671,419	346,781	84,300	.....	.....	.....84,300	.....	.....511,800	.....	.....270,145	270,145	12,276	XXX...	L.....
565849 10	6	MARATHON OIL CORPORATION.....	....	07/24/2013	ISI GROUP.....	22,000.000	817,653	XXX.....	552,411	760,760	(122,109)	.....	.....	.....(122,109)	.....	.....552,411	.....	.....265,242	265,242	7,480	XXX...	L.....
59156R 10	8	METLIFE INC.....	....	07/24/2013	SANDLER & O'NEIL PARTNERS.....	35,000.000	1,722,862	XXX.....	1,313,036	1,601,600	81,328	.....	.....	.....81,328	.....	.....1,313,036	.....	.....409,827	409,827	12,437	XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/09/2013	INTERSTATE GROUP.....		674,046	XXX.....	140,000	529,200	(389,200)	.....	.....	.....(389,200)	.....	.....140,000	.....	.....534,046	534,046	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/10/2013	INTERSTATE GROUP.....		619,429	XXX.....	120,000	453,600	(333,600)	.....	.....	.....(333,600)	.....	.....120,000	.....	.....499,429	499,429	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/15/2013	INTERSTATE GROUP.....		552,670	XXX.....	80,000	302,400	(222,400)	.....	.....	.....(222,400)	.....	.....80,000	.....	.....472,670	472,670	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/16/2013	INTERSTATE GROUP.....		265,091	XXX.....	40,000	151,200	(111,200)	.....	.....	.....(111,200)	.....	.....40,000	.....	.....225,091	225,091	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/17/2013	INTERSTATE GROUP.....		1,213,286	XXX.....	163,000	616,140	(453,140)	.....	.....	.....(453,140)	.....	.....163,000	.....	.....1,050,286	1,050,286	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/18/2013	INTERSTATE GROUP.....		313,791	XXX.....	32,000	151,200	(119,200)	.....	.....	.....(119,200)	.....	.....32,000	.....	.....281,791	281,791	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/19/2013	INTERSTATE GROUP.....		426,443	XXX.....	48,000	226,800	(178,800)	.....	.....	.....(178,800)	.....	.....48,000	.....	.....378,443	378,443	.....	.....XXX...	L.....
68620A 10	4	ORGANOVO HOLDINGS INC.....	....	07/23/2013	INTERSTATE GROUP.....	703,000.000	419,249	XXX.....	48,000	226,800	650,740	.....	.....	.....650,740	.....	.....48,000	.....	.....371,249	371,249	.....	.....XXX...	L.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (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)
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		.....	07/24/2013	SANDLER & O'NEIL PARTNERS	20,000.000	1,566,415	XXX.....	1,174,246	1,460,600	93,241	.....	.....	.....93,241	.....	.....1,174,246	.....	.....392,169	392,169	16,000	XXX...	L.....
844741 10 8	SOUTHWEST AIRLINES CO.....		.....	09/20/2013	INTERSTATE GROUP.....	100,000.000	1,441,685	XXX.....	829,040	1,289,000	(194,960)	.....	.....	.....(194,960)	.....	.....829,040	.....	.....612,645	612,645	10,000	XXX...	L.....
910047 10 9	UNITED CONTINENTAL HOLDINGS.....		.....	09/20/2013	RAYMOND JAMES & ASSOCIATES	26,831.000	900,956	XXX.....	548,254	839,542	(79,055)	.....	.....	.....(79,055)	.....	.....548,254	.....	.....352,702	352,702	.....	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						18,568,531	XXX.....	12,145,444	14,239,988	..(1,580,031)	0	0	(1,580,031)	0	10,618,304	0	..7,950,227	..7,950,227	92,193	XXX...	..XXX...
9799997	Total - Common Stocks - Part 4.....						18,568,531	XXX.....	12,145,444	14,239,988	..(1,580,031)	0	0	(1,580,031)	0	10,618,304	0	..7,950,227	..7,950,227	92,193	XXX...	..XXX...
9799999.	Total - Common Stocks.....						18,568,531	XXX.....	12,145,444	14,239,988	..(1,580,031)	0	0	(1,580,031)	0	10,618,304	0	..7,950,227	..7,950,227	92,193	XXX...	..XXX...
9899999.	Total - Preferred and Common Stocks.....						18,568,531	XXX.....	12,145,444	14,239,988	..(1,580,031)	0	0	(1,580,031)	0	10,618,304	0	..7,950,227	..7,950,227	92,193	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....						597,805,394	XXX.....	558,726,807	993,532,537	..(1,578,821)	..13,441,626	0	11,862,805	0	585,889,805	0	11,915,589	11,915,589	20,252,319	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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.10/12/2012..	.10/11/2013..	.....	2,007,124	1,434.4600	66,183	.....	.....	201,562	*#...	201,562	203,961	.....	(49,637)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.10/12/2012..	.10/11/2013..	.....	1,013,353	1,432.5600	18,073	.....	.....	103,243	*#...	103,243	92,296	.....	(13,555)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.11/09/2012..	.11/08/2013..	.....	2,365,051	1,397.7600	76,141	.....	.....	332,994	*#...	332,994	287,949	.....	(57,106)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/14/2012..	.12/13/2013..	.....	3,680,783	1,418.6800	133,488	.....	.....	535,236	*#...	535,236	483,715	.....	(100,116)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.01/11/2013..	.01/10/2014..	.....	1,531,393	1,461.0200	.....	56,182	.....	186,339	*#...	186,339	167,613	.....	(37,455)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.02/15/2013..	.02/14/2014..	.....	2,356,648	1,519.3000	.....	69,258	.....	209,775	*#...	209,775	180,918	.....	(40,401)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.03/18/2013..	.03/14/2014..	.....	2,515,764	1,552.3100	.....	72,926	.....	180,925	*#...	180,925	144,480	.....	(36,481)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.04/12/2013..	.04/10/2014..	.....	2,792,938	1,586.8200	.....	80,035	.....	149,637	*#...	149,637	102,949	.....	(33,348)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.05/10/2013..	.05/08/2014..	.....	2,450,881	1,631.2500	.....	68,227	.....	80,263	*#...	80,263	34,779	.....	(22,742)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.06/14/2013..	.06/12/2014..	.....	2,297,427	1,613.4800	.....	102,420	.....	111,252	*#...	111,252	34,436	.....	(25,605)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.07/12/2013..	.07/10/2014..	.....	2,252,249	.....	.....	89,712	.....	78,724	*#...	78,724	3,964	.....	(14,952)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.08/09/2013..	.08/08/2014..	.....	2,397,457	.....	.....	74,475	.....	57,188	*#...	57,188	(11,081)	.....	(6,206)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	.09/25/2013..	.09/12/2014..	.....	1,993,380	.....	.....	67,572	.....	64,173	*#...	64,173	(3,399)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.10/09/2012..	.10/06/2013..	.....	68,368,591	1,460.9300	1,275,713	.....	.....	2,700,380	*#...	2,700,380	2,521,178	.....	(956,785)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.10/09/2012..	.10/06/2013..	.....	68,569,312	1,460.9300	1,593,456	.....	.....	3,496,664	*#...	3,496,664	3,279,252	.....	(1,195,092)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.10/09/2012..	.10/06/2013..	.....	42,264,756	1,460.9300	760,571	.....	.....	1,986,385	*#...	1,986,385	2,062,597	.....	(570,428)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.10/09/2012..	.10/06/2013..	.....	5,775,432	1,460.9300	106,268	.....	.....	362,108	*#...	362,108	421,826	.....	(79,701)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.10/23/2012..	.10/20/2013..	.....	55,927,765	1,433.1900	998,605	.....	.....	2,168,717	*#...	2,168,717	1,874,381	.....	(748,954)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.10/23/2012..	.10/20/2013..	.....	57,842,034	1,433.1900	1,277,360	.....	.....	2,872,276	*#...	2,872,276	2,489,930	.....	(958,020)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.10/23/2012..	.10/20/2013..	.....	34,054,649	1,433.1900	593,561	.....	.....	1,617,437	*#...	1,617,437	1,489,514	.....	(445,170)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.10/23/2012..	.10/20/2013..	.....	4,961,161	1,433.1900	88,805	.....	.....	194,661	*#...	194,661	234,301	.....	(66,604)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.11/07/2012..	.11/06/2013..	.....	83,534,761	1,428.3900	1,467,015	.....	.....	3,184,385	*#...	3,184,385	2,688,856	.....	(1,100,261)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2012..	.11/06/2013..	.....	72,703,820	1,428.3900	1,669,492	.....	.....	3,789,053	*#...	3,789,053	3,209,401	.....	(1,252,119)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2012..	.11/06/2013..	.....	49,405,918	1,428.3900	852,953	.....	.....	2,445,149	*#...	2,445,149	2,151,671	.....	(639,715)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.11/07/2012..	.11/06/2013..	.....	6,367,579	1,428.3900	116,527	.....	.....	352,652	*#...	352,652	405,581	.....	(87,395)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.11/21/2012..	.11/20/2013..	.....	87,894,456	1,387.8100	1,672,630	.....	.....	3,339,710	*#...	3,339,710	2,645,345	.....	(1,254,472)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/21/2012..	.11/20/2013..	.....	44,442,471	1,387.8100	1,086,235	.....	.....	2,246,336	*#...	2,246,336	1,785,966	.....	(814,677)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/21/2012..	.11/20/2013..	.....	41,025,045	1,387.8100	813,223	.....	.....	1,886,680	*#...	1,886,680	1,486,525	.....	(609,917)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.11/21/2012..	.11/20/2013..	.....	3,732,589	1,387.8100	77,638	.....	.....	161,622	*#...	161,622	187,691	.....	(58,228)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.12/10/2012..	.12/06/2013..	.....	82,268,522	1,413.9400	1,605,875	.....	.....	3,125,098	*#...	3,125,098	2,667,898	.....	(1,204,406)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/10/2012..	.12/06/2013..	.....	39,115,835	1,413.9400	977,937	.....	.....	1,965,993	*#...	1,965,993	1,680,801	.....	(733,453)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.12/10/2012..	.12/06/2013..	.....	38,479,896	1,413.9400	799,295	.....	.....	1,788,498	*#...	1,788,498	1,577,524	.....	(599,471)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.12/10/2012..	.12/06/2013..	.....	5,853,803	1,413.9400	127,613	.....	.....	326,735	*#...	326,735	389,279	.....	(95,710)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.12/21/2012..	.12/20/2013..	.....	83,785,676	1,443.6900	1,559,422	.....	.....	3,090,164	*#...	3,090,164	2,728,861	.....	(1,169,566)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.12/21/2012..	.12/20/2013..	.....	40,761,714	1,443.6900	971,546	.....	.....	1,983,665	*#...	1,983,665	1,755,277	.....	(728,659)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.12/21/2012..	.12/20/2013..	.....	40,582,644	1,443.6900	779,219	.....	.....	1,926,611	*#...	1,926,611	1,787,619	.....	(584,414)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.12/21/2012..	.12/20/2013..	.....	4,298,530	1,443.6900	79,093	.....	.....	124,273	*#...	124,273	158,214	.....	(59,320)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.01/08/2013..	.01/06/2014..	.....	81,374,271	1,466.4700	.....	1,472,702	.....	2,865,459	*#...	2,865,459	2,374,558	.....	(981,801)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.01/08/2013..	.01/06/2014..	.....	41,405,067	1,466.4700	963,644	.....	.....	1,942,040	*#...	1,942,040	1,620,825	.....	(642,429)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.01/08/2013..	.01/06/2014..	.....	36,572,860	1,466.4700	638,448	.....	.....	1,662,914	*#...	1,662,914	1,450,098	.....	(425,632)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.01/08/2013..	.01/06/2014..	.....	5,160,166	1,466.4700	.....	100,623	.....	202,896	*#...	202,896	169,355	.....	(67,082)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/22/2013..	.01/20/2014..	.....	78,735,450	1,485.9800	.....	1,487,304	.....	2,685,244	*#...	2,685,244	2,189,476	.....	(991,536)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/22/2013..	.01/20/2014..	.....	41,724,954	1,485.9800	.....	1,014,216	.....	1,891,475	*#...	1,891,475	1,553,403	.....	(676,144)	.....	.....	1.....	B.....

QE06

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/22/2013..	01/20/2014..	.....	...33,410,836	...1,485.9800	.....	.....621,459	.....	.....1,501,325	*#.....	1,501,325	1,294,172	.....	.....(414,306)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	01/22/2013..	01/20/2014..	.....	...5,959,653	...1,485.9800	.....	.....126,345	.....	.....105,467	*#.....	105,467	63,352	.....	.....(84,230)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/08/2013..	02/06/2014..	.....	...98,280,874	...1,512.1200	.....	.....1,838,071	.....	.....3,122,536	*#.....	3,122,536	2,356,673	.....	.....(1,072,208)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/08/2013..	02/06/2014..	.....	...50,157,545	...1,512.1200	.....	.....1,236,591	.....	.....2,165,363	*#.....	2,165,363	1,650,117	.....	.....(721,345)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/08/2013..	02/06/2014..	.....	...45,873,009	...1,512.1200	.....	.....890,691	.....	.....2,036,018	*#.....	2,036,018	1,664,897	.....	.....(519,570)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	02/12/2013..	02/06/2014..	.....	...7,359,612	...1,512.1200	.....	.....160,808	.....	.....179,536	*#.....	179,536	112,532	.....	.....(93,804)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/21/2013..	02/20/2014..	.....	...77,908,816	...1,511.9500	.....	.....1,377,362	.....	.....2,455,207	*#.....	2,455,207	1,881,306	.....	.....(803,461)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/21/2013..	02/20/2014..	.....	...48,680,326	...1,511.9500	.....	.....1,133,014	.....	.....2,085,298	*#.....	2,085,298	1,613,209	.....	.....(660,925)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	02/21/2013..	02/20/2014..	.....	...36,474,768	...1,511.9500	.....	.....642,672	.....	.....1,631,016	*#.....	1,631,016	1,363,236	.....	.....(374,892)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2013..	02/20/2014..	.....	...6,803,165	...1,511.9500	.....	.....151,030	.....	.....89,154	*#.....	89,154	26,225	.....	.....(88,101)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	03/07/2013..	03/06/2014..	.....	...82,499,461	...1,541.4600	.....	.....1,539,245	.....	.....2,375,280	*#.....	2,375,280	1,605,657	.....	.....(769,622)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/07/2013..	03/06/2014..	.....	...73,998,536	...1,541.4600	.....	.....1,823,728	.....	.....2,874,735	*#.....	2,874,735	1,962,871	.....	.....(911,864)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2013..	03/06/2014..	.....	...41,753,008	...1,541.4600	.....	.....822,080	.....	.....1,744,330	*#.....	1,744,330	1,333,290	.....	.....(411,040)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	03/07/2013..	03/06/2014..	.....	...7,099,231	...1,541.4600	.....	.....146,954	.....	.....120,487	*#.....	120,487	47,010	.....	.....(73,477)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/21/2013..	03/20/2014..	.....	...74,742,333	...1,558.7100	.....	.....1,371,890	.....	.....2,112,321	*#.....	2,112,321	1,426,376	.....	.....(685,945)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/21/2013..	03/20/2014..	.....	...86,257,563	...1,558.7100	.....	.....2,055,847	.....	.....3,256,756	*#.....	3,256,756	2,228,832	.....	.....(1,027,923)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	JP MORGAN CHASE.....	03/21/2013..	03/20/2014..	.....	...42,655,047	...1,558.7100	.....	.....780,741	.....	.....1,732,335	*#.....	1,732,335	1,341,964	.....	.....(390,370)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	03/21/2013..	03/20/2014..	.....	...5,474,881	...1,558.7100	.....	.....117,710	.....	.....46,375	*#.....	46,375	(12,480)	.....	.....(58,855)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	04/09/2013..	04/06/2014..	.....	...94,181,171	...1,553.2800	.....	.....1,860,243	.....	.....2,672,304	*#.....	2,672,304	1,587,162	.....	.....(775,101)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	04/09/2013..	04/06/2014..	.....	...145,007,215	...1,553.2800	.....	.....3,876,120	.....	.....5,692,745	*#.....	5,692,745	3,431,671	.....	.....(1,615,050)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	04/09/2013..	04/06/2014..	.....	...58,854,559	...1,553.2800	.....	.....1,290,171	.....	.....2,459,773	*#.....	2,459,773	1,707,173	.....	.....(537,571)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	04/09/2013..	04/06/2014..	.....	...9,255,650	...1,553.2800	.....	.....211,954	.....	.....138,515	*#.....	138,515	14,875	.....	.....(88,314)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	04/23/2013..	04/20/2014..	.....	...64,944,045	...1,555.2500	.....	.....1,327,485	.....	.....1,825,558	*#.....	1,825,558	1,051,192	.....	.....(553,119)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	04/23/2013..	04/20/2014..	.....	...125,080,534	...1,555.2500	.....	.....3,397,140	.....	.....4,787,062	*#.....	4,787,062	2,805,397	.....	.....(1,415,475)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	04/23/2013..	04/20/2014..	.....	...45,963,727	...1,555.2500	.....	.....1,070,147	.....	.....1,904,930	*#.....	1,904,930	1,280,678	.....	.....(445,895)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	JP MORGAN CHASE.....	04/23/2013..	04/20/2014..	.....	...8,038,265	...1,555.2500	.....	.....202,564	.....	.....67,816	*#.....	67,816	(50,346)	.....	.....(84,402)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	05/07/2013..	05/06/2014..	.....	...66,745,689	...1,617.5000	.....	.....1,268,890	.....	.....1,586,889	*#.....	1,586,889	740,962	.....	.....(422,963)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	05/07/2013..	05/06/2014..	.....	...161,875,744	...1,617.5000	.....	.....4,173,242	.....	.....5,201,802	*#.....	5,201,802	2,419,641	.....	.....(1,391,081)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	05/07/2013..	05/06/2014..	.....	...56,286,781	...1,617.5000	.....	.....1,184,197	.....	.....1,582,994	*#.....	1,582,994	793,529	.....	.....(394,732)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	JP MORGAN CHASE.....	05/07/2013..	05/06/2014..	.....	...7,094,753	...1,617.5000	.....	.....178,788	.....	.....72,506	*#.....	72,506	(46,686)	.....	.....(59,596)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	05/21/2013..	05/20/2014..	.....	...73,796,150	...1,666.2900	.....	.....1,393,734	.....	.....1,442,586	*#.....	1,442,586	513,430	.....	.....(464,578)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	05/21/2013..	05/20/2014..	.....	...152,739,736	...1,666.2900	.....	.....3,805,913	.....	.....3,906,562	*#.....	3,906,562	1,369,287	.....	.....(1,268,638)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	05/21/2013..	05/20/2014..	.....	...52,123,206	...1,666.2900	.....	.....1,077,317	.....	.....875,733	*#.....	875,733	157,522	.....	.....(359,106)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	05/21/2013..	05/20/2014..	.....	...11,024,851	...1,666.2900	.....	.....278,929	.....	.....57,985	*#.....	57,985	(127,968)	.....	.....(92,976)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	06/07/2013..	06/06/2014..	.....	...79,857,303	...1,622.5600	.....	.....1,568,541	.....	.....1,777,121	*#.....	1,777,121	600,715	.....	.....(392,135)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	06/07/2013..	06/06/2014..	.....	...188,277,922	...1,622.5600	.....	.....5,023,266	.....	.....5,673,999	*#.....	5,673,999	1,906,550	.....	.....(1,255,817)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/07/2013..	06/06/2014..	.....	...61,731,368	...1,622.5600	.....	.....1,454,105	.....	.....1,668,717	*#.....	1,668,717	578,138	.....	.....(363,526)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	06/07/2013..	06/06/2014..	.....	...8,039,834	...1,622.5600	.....	.....195,368	.....	.....61,592	*#.....	61,592	(84,934)	.....	.....(48,842)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	06/21/2013..	06/20/2014..	.....	...85,172,397	...1,588.1900	.....	.....1,694,663	.....	.....2,122,398	*#.....	2,122,398	851,401	.....	.....(423,666)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	06/21/2013..	06/20/2014..	.....	...119,025,476	...1,588.1900	.....	.....3,104,185	.....	.....3,955,050	*#.....	3,955,050	1,626,911	.....	.....(776,046)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2013..	06/20/2014..	.....	...54,264,820	...1,588.1900	.....	.....1,282,656	.....	.....1,857,565	*#.....	1,857,565	895,573	.....	.....(320,664)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2013..	06/20/2014..	.....	...6,856,898	...1,588.1900	.....	.....144,681	.....	.....66,204	*#.....	66,204	(42,307)	.....	.....(36,170)	.....	.....	1.....	B.....

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)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	07/09/2013..	07/06/2014..	.....	..119,728,627	...1,631.8900	.....	...2,541,470	.....	.....2,728,343	*#...	...2,728,343	610,451	.....	.....(423,578)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	07/09/2013..	07/06/2014..	.....	..140,900,376	...1,631.8900	.....	...3,800,767	.....	.....4,081,569	*#...	...4,081,569	914,263	.....	.....(633,461)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/09/2013..	07/06/2014..	.....	..62,774,395	...1,631.8900	.....	...1,454,449	.....	.....1,591,071	*#...	...1,591,071	379,030	.....	.....(242,408)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/09/2013..	07/06/2014..	.....	..6,718,710	...1,631.8900	.....	...151,843	.....	.....43,320	*#...	...43,320	(83,216)	.....	.....(25,307)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	07/22/2013..	07/20/2014..	.....	..109,055,559	...1,692.0900	.....	...2,140,391	.....	.....1,968,784	*#...	...1,968,784	185,125	.....	.....(356,732)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	07/22/2013..	07/20/2014..	.....	..127,714,530	...1,692.0900	.....	...3,180,617	.....	.....2,911,948	*#...	...2,911,948	261,434	.....	.....(530,103)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/22/2013..	07/20/2014..	.....	..53,669,331	...1,692.0900	.....	...1,061,594	.....	.....842,436	*#...	...842,436	(42,226)	.....	.....(176,932)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	07/22/2013..	07/20/2014..	.....	..6,645,445	...1,692.0900	.....	...149,988	.....	.....44,214	*#...	...44,214	(80,776)	.....	.....(24,998)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	08/07/2013..	08/06/2014..	.....	..142,548,157	...1,697.3700	.....	...2,701,190	.....	.....2,508,303	*#...	...2,508,303	32,212	.....	.....(225,099)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	08/07/2013..	08/06/2014..	.....	..184,812,149	...1,697.3700	.....	...4,470,675	.....	.....4,152,293	*#...	...4,152,293	54,174	.....	.....(372,556)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2013..	08/06/2014..	.....	..73,524,173	...1,697.3700	.....	...1,361,439	.....	.....1,109,815	*#...	...1,109,815	(138,171)	.....	.....(113,453)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2013..	08/06/2014..	.....	..11,728,721	...1,697.3700	.....	...247,476	.....	.....43,163	*#...	...43,163	(183,690)	.....	.....(20,623)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2013..	08/20/2014..	.....	..106,822,024	...1,652.3500	.....	...2,050,652	.....	.....2,245,911	*#...	...2,245,911	366,147	.....	.....(170,888)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	08/21/2013..	08/20/2014..	.....	..141,426,151	...1,652.3500	.....	...3,370,571	.....	.....3,702,219	*#...	...3,702,219	612,529	.....	.....(280,881)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	08/21/2013..	08/20/2014..	.....	..58,447,338	...1,652.3500	.....	...1,140,755	.....	.....1,315,197	*#...	...1,315,197	269,505	.....	.....(95,063)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2013..	08/20/2014..	.....	..6,201,684	...1,652.3500	.....	...134,577	.....	.....61,728	*#...	...61,728	(61,634)	.....	.....(11,215)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	09/09/2013..	09/06/2014..	.....	..107,446,090	...1,655.1700	.....	...2,192,843	.....	.....2,175,584	*#...	...2,175,584	(17,259)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	09/09/2013..	09/06/2014..	.....	..145,581,954	...1,655.1700	.....	...3,970,329	.....	.....3,965,805	*#...	...3,965,805	(4,524)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	09/09/2013..	09/06/2014..	.....	..60,692,924	...1,655.1700	.....	...1,387,177	.....	.....1,353,371	*#...	...1,353,371	(33,806)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	09/09/2013..	09/06/2014..	.....	..8,590,651	...1,655.1700	.....	...208,753	.....	.....59,745	*#...	...59,745	(149,008)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	09/23/2013..	09/20/2014..	.....	..89,205,642	...1,709.9100	.....	...1,623,002	.....	.....1,476,339	*#...	...1,476,339	(146,663)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	09/23/2013..	09/20/2014..	.....	..132,241,036	...1,709.9100	.....	...3,250,517	.....	.....2,977,605	*#...	...2,977,605	(272,912)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA..	09/23/2013..	09/20/2014..	.....	..54,382,918	...1,709.9100	.....	...1,011,703	.....	.....884,233	*#...	...884,233	(127,470)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	09/23/2013..	09/20/2014..	.....	..7,279,625	...1,709.9100	.....	...168,887	.....	.....56,369	*#...	...56,369	(112,518)	.....	.....	.....	.....	1.....	B.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..21,643,937	..108,029,946	0	184,067,901	XXX	..184,067,901	..100,929,585	0	...(46,685,463)	0	0	...XXX...	XXX....
0149999. Total-Purchased Options-Hedging Other.....										..21,643,937	..108,029,946	0	184,067,901	XXX	..184,067,901	..100,929,585	0	...(46,685,463)	0	0	...XXX...	XXX....
0369999. Total-Purchased Options-Call Options and Warrants.....										..21,643,937	..108,029,946	0	184,067,901	XXX	..184,067,901	..100,929,585	0	...(46,685,463)	0	0	...XXX...	XXX....
0429999. Total-Purchased Options.....										..21,643,937	..108,029,946	0	184,067,901	XXX	..184,067,901	..100,929,585	0	...(46,685,463)	0	0	...XXX...	XXX....

Swaps - Hedging Other - Interest Rate

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	..12/10/2008..	..12/10/2015..	.....	..100,000,000	0.0602	2,380,000	.....	.....	.....794,009	*#...	...794,009	367,078	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	..12/16/2008..	..12/16/2015..	.....	..100,000,000	0.0585	1,970,000	.....	.....	.....787,838	*#...	...787,838	295,237	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	..11/17/2009..	..11/19/2012..	.....	..100,000,000	0.0650	2,760,000	.....	.....	.....	*#...	.....	.....	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	..11/18/2009..	..11/21/2012..	.....	..100,000,000	0.0650	2,730,000	.....	.....	.....	*#...	.....	.....	.....	.....	.....	.....	1.....	D.....

QE06.2

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	.12/10/2009..	.12/10/2013..	.....	..100,000,000	0.0695	3,400,000	.....	.....	.....27	*#...	27	(4,467)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	BARCLAYS.....	.12/28/2009..	.12/30/2013..	.....	..100,000,000	0.0735	3,120,000	.....	.....	.....8	*#...	8	(1,823)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	.02/24/2010..	.02/24/2014..	.....	..100,000,000	0.0720	2,260,000	.....	.....	.....1,254	*#...	1,254	(6,080)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	.09/01/2010..	.09/01/2014..	.....	..100,000,000	0.0453	2,840,000	.....	.....	.....	*#...	.....	.....(28,065)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	.03/11/2012..	.03/11/2013..	.....	..100,000,000	0.0525	2,800,000	.....	.....	.....	*#...	.....	.....	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	.03/11/2012..	.03/11/2014..	.....	..100,000,000	0.0525	4,460,000	.....	.....	.....18,230	*#...	18,230	(19,304)	.....	.....	.....	.....	1.....	D.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										28,720,000	0	0	1,601,366	XXX	1,601,366	602,576	0	0	0	0	...XXX...	XXX.....
0969999. Total-Swaps-Hedging Other.....										28,720,000	0	0	1,601,366	XXX	1,601,366	602,576	0	0	0	0	...XXX...	XXX.....
1159999. Total-Swaps-Interest Rate.....										28,720,000	0	0	1,601,366	XXX	1,601,366	602,576	0	0	0	0	...XXX...	XXX.....
1209999. Total-Swaps.....										28,720,000	0	0	1,601,366	XXX	1,601,366	602,576	0	0	0	0	...XXX...	XXX.....
1409999. Total-Hedging Other.....										50,363,937	..108,029,946	0	185,669,267	XXX	..185,669,267	..101,532,161	0	...(46,685,463)	0	0	...XXX...	XXX.....
1449999. TOTAL.....										50,363,937	..108,029,946	0	185,669,267	XXX	..185,669,267	..101,532,161	0	...(46,685,463)	0	0	...XXX...	XXX.....

QE06.3

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

Sch. DB-Pt B-Sn 1
NONE

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

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	...Y.....	...N.....	.....	.....15,218,088	.....	.....15,218,088	15,218,088	.....	.....15,218,088	.....	.....0
BARCLAYS.....	...Y.....	...N.....	.....	.....24,554,128	.....	.....24,554,128	24,554,128	.....	.....24,554,128	.....	.....0
BNP PARIBAS NEW YORK.....	...Y.....	...N.....	.....	.....47,064,689	.....	.....47,064,689	47,064,689	.....	.....47,064,689	.....	.....0
CREDIT SUISSE.....	...Y.....	...N.....	.....	.....69,753,597	.....	.....69,753,597	69,753,597	.....	.....69,753,597	.....	.....0
GOLDMAN SACHS.....	...Y.....	...N.....	.....	.....795,290	.....	.....795,290	795,290	.....	.....795,290	.....	.....0
J.P. MORGAN CHASE.....	...Y.....	...N.....	.....	.....2,678,725	.....	.....2,678,725	2,678,725	.....	.....2,678,725	.....	.....0
MORGAN STANLEY.....	...Y.....	...N.....	.....	.....20,731,460	.....	.....20,731,460	20,731,460	.....	.....20,731,460	.....	.....0
ROYAL BANK OF CANADA.....	...Y.....	...N.....	.....	.....948,406	.....	.....948,406	948,406	.....	.....948,406	.....	.....0
WELLS FARGO.....	...Y.....	...N.....	.....	.....3,924,884	.....	.....3,924,884	3,924,884	.....	.....3,924,884	.....	.....0
02999999. Total NAIC 1 Designation.....			0	185,669,267	0	185,669,267	185,669,267	0	185,669,267	0	0
09999999. Totals.....			0	185,669,267	0	185,669,267	185,669,267	0	185,669,267	0	0

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
						First Month	Second Month	Third Month	
Open Depositories									
AM South.....	Birmingham, AL.....					(93,805)	(93,805)	(93,805)	XXX..
Bank of New York.....	New York, NY.....		0.010	536		17,567,665	4,371,592	6,049,405	XXX..
Bank One.....	Austin, TX.....					89,350	94,857	113,546	XXX..
Charleston Harbor.....	Charleston, SC.....		VAR.....			619,527	409,513	436,633	XXX..
Community Bank of the Bay.....	Oakland, CA.....		0.350	88		100,000	100,000	100,000	XXX..
Skipjack Cove.....	Georgetown, MD.....		VAR.....			207,202	(21,423)	101,721	XXX..
Sailfish Marina.....	Palm Beach Shores, FL.....		VAR.....			193,951	311,690	409,362	XXX..
PNC Bank.....	Pittsburgh, PA.....					48,112,091	(3,023,796)	34,311,995	XXX..
Wells Fargo Bank / Nonwest Bank.....	Phoenix, AZ.....					235,321	315,975	274,803	XXX..
Bay Bridge Marina.....	Stevensville, MD.....					177,574	192,169	78,439	XXX..
Mountain View Grand.....	Whitefield, NH.....					426,355	595,277	649,289	XXX..
U.S. Bank.....	Rapid City, SD.....					3,590	3,590	3,590	XXX..
Barclays Bank PLC.....	New York, NY.....			917		4,000,000	4,000,000	4,000,000	XXX..
Tropical Storage.....	Miami, FL.....					138,302	139,500	142,706	XXX..
Huntington Bank.....	Columbus, OH.....					14,443	43,047	41,652	XXX..
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....		0.004	154	12	15,596,025	22,506,928	12,085,857	XXX..
Fifth Third Bank.....	Cincinnati, OH.....		0.150			822,870	822,870	822,870	XXX..
0199999. Total Open Depositories.....		...XXX.....	...XXX.....	1,695	12	88,210,462	30,767,986	59,528,064	XXX..
0399999. Total Cash on Deposit.....		...XXX.....	...XXX.....	1,695	12	88,210,462	30,767,986	59,528,064	XXX..
0599999. Total Cash.....		...XXX.....	...XXX.....	1,695	12	88,210,462	30,767,986	59,528,064	XXX..

Statement as of September 30, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE