



QUARTERLY STATEMENT

As of March 31, 2014  
of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

|                                                                   |                                                                                                                                                    |                                                                                              |
|-------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| NAIC Group Code.....0084, 0084<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)            |                                                                                              |
| Main Administrative Office                                        | 301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)            | 513-357-3300-<br>(Area Code) (Telephone Number)                                              |
| Mail Address                                                      | Post Office Box 5420..... Cincinnati ..... OH ..... US ..... 45202<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)            | 513-357-3300-<br>(Area Code) (Telephone Number)                                              |
| Internet Web Site Address                                         | www.gaig.com                                                                                                                                       |                                                                                              |
| Statutory Statement Contact                                       | Brian Patrick Sponaule<br>(Name)<br>bsponaule@gaig.com<br>(E-Mail Address)                                                                         | 513-412-2931-<br>(Area Code) (Telephone Number) (Extension)<br>513-412-1673-<br>(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<br>This _____ day of _____ May _____ 2014 | a. Is this an original filing?<br>b. If no: 1. State the amendment number<br>2. Date filed<br>3. Number of pages attached | Yes [ X ] No [ ]<br>_____<br>_____<br>_____ |
|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|---------------------------------------------|

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

ASSETS

|                                                                                                                                                      | Current Statement Date |                            |                                              | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|----------------------------|----------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                      | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds.....                                                                                                                                        | 17,827,771,429         |                            | 17,827,771,429                               | 17,408,364,512                                        |
| 2. Stocks:                                                                                                                                           |                        |                            |                                              |                                                       |
| 2.1 Preferred stocks.....                                                                                                                            | 15,445,722             |                            | 15,445,722                                   | 15,463,783                                            |
| 2.2 Common stocks.....                                                                                                                               | 588,401,678            | 1,000                      | 588,400,678                                  | 556,105,372                                           |
| 3. Mortgage loans on real estate:                                                                                                                    |                        |                            |                                              |                                                       |
| 3.1 First liens.....                                                                                                                                 | 746,683,719            |                            | 746,683,719                                  | 664,336,377                                           |
| 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).....                                                                   | 81,870,653             |                            | 81,870,653                                   | 82,163,432                                            |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                       |                        |                            | 0                                            |                                                       |
| 5. Cash (\$.....52,460,352), cash equivalents (\$.....0) and short-term investments (\$.....498,581,151).....                                        | 551,041,503            |                            | 551,041,503                                  | 343,145,746                                           |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                            | 128,260,294            |                            | 128,260,294                                  | 131,203,841                                           |
| 7. Derivatives.....                                                                                                                                  | 275,518,874            |                            | 275,518,874                                  | 260,719,534                                           |
| 8. Other invested assets.....                                                                                                                        | 94,518,378             |                            | 94,518,378                                   | 84,868,541                                            |
| 9. Receivables for securities.....                                                                                                                   | 1,862,127              |                            | 1,862,127                                    | 16,849,892                                            |
| 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).....                                                                                         | 20,311,374,377         | 1,000                      | 20,311,373,377                               | 19,563,221,030                                        |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                            |                        |                            | 0                                            |                                                       |
| 14. Investment income due and accrued.....                                                                                                           | 173,741,289            | 385,007                    | 173,356,282                                  | 171,761,543                                           |
| 15. Premiums and considerations:                                                                                                                     |                        |                            |                                              |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                      | 2,085,777              | 48,857                     | 2,036,920                                    | 1,887,297                                             |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 10,960,233             |                            | 10,960,233                                   | 11,529,716                                            |
| 15.3 Accrued retrospective premiums.....                                                                                                             |                        |                            | 0                                            |                                                       |
| 16. Reinsurance:                                                                                                                                     |                        |                            |                                              |                                                       |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                        | 2,532,157              |                            | 2,532,157                                    | 2,784,207                                             |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                        |                        |                            | 0                                            |                                                       |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                       | 6,429,451              |                            | 6,429,451                                    | 6,375,311                                             |
| 17. Amounts receivable relating to uninsured plans.....                                                                                              |                        |                            | 0                                            |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                    |                        |                            | 0                                            |                                                       |
| 18.2 Net deferred tax asset.....                                                                                                                     | 68,643,640             | 23,594,997                 | 45,048,643                                   | 46,679,458                                            |
| 19. Guaranty funds receivable or on deposit.....                                                                                                     |                        |                            | 0                                            |                                                       |
| 20. Electronic data processing equipment and software.....                                                                                           | 637,913                |                            | 637,913                                      | 728,545                                               |
| 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.....                                                                                        | 1,502,147              |                            | 1,502,147                                    | 734,402                                               |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                         |                        |                            | 0                                            |                                                       |
| 25. Aggregate write-ins for other than invested assets.....                                                                                          | 384,684,065            | 3,548,261                  | 381,135,804                                  | 376,497,211                                           |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....                             | 20,962,591,047         | 27,578,122                 | 20,935,012,926                               | 20,182,198,720                                        |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                     |                        |                            | 0                                            |                                                       |
| 28. Total (Lines 26 and 27).....                                                                                                                     | 20,962,591,047         | 27,578,122                 | 20,935,012,926                               | 20,182,198,720                                        |

| 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.....                                      | 244,528,763 |           | 244,528,763 | 242,583,788 |
| 2502. Company-owned life insurance.....                                  | 120,191,906 |           | 120,191,906 | 119,344,759 |
| 2503. Accrued contractual fee income.....                                | 16,415,135  |           | 16,415,135  | 14,568,663  |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 3,548,261   | 3,548,261 | 0           | 0           |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 384,684,065 | 3,548,261 | 381,135,804 | 376,497,211 |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                          | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$.....17,710,423,177 less \$.....0 included in Line 6.3 (including \$.....22,605,605 Modco Reserve).....                                                                        | .....17,710,423,177            | .....17,056,373,400            |
| 2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....                                                                                                                           |                                |                                |
| 3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....                                                                                                                                          | .....855,110,321               | .....854,616,680               |
| 4. Contract claims:                                                                                                                                                                                                      |                                |                                |
| 4.1 Life.....                                                                                                                                                                                                            | .....113,534,295               | .....84,885,111                |
| 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 \$.....0 accident and health premiums.....                                       | .....432,067                   | .....269,875                   |
| 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 \$.....30,927 assumed and \$.....1,064,809 ceded.....                                                                                                                | .....1,095,736                 | .....703,233                   |
| 9.4 Interest Maintenance Reserve.....                                                                                                                                                                                    | .....78,859,751                | .....79,270,127                |
| 10. Commissions to agents due or accrued - life and annuity contracts \$....3,730,960, accident and health \$.....0 and deposit-type contract funds \$.....0.....                                                        | .....3,730,960                 | .....7,491,503                 |
| 11. Commissions and expense allowances payable on reinsurance assumed.....                                                                                                                                               |                                |                                |
| 12. General expenses due or accrued.....                                                                                                                                                                                 | .....17,015,775                | .....19,293,879                |
| 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.....                                                                                                                                         | .....8,056,227                 | .....6,983,898                 |
| 15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....                                                                                                                | .....51,969,185                | .....61,537,289                |
| 15.2 Net deferred tax liability.....                                                                                                                                                                                     |                                |                                |
| 16. Unearned investment income.....                                                                                                                                                                                      | .....553,407                   | .....548,501                   |
| 17. Amounts withheld or retained by company as agent or trustee.....                                                                                                                                                     | .....152,469                   | .....249,652                   |
| 18. Amounts held for agents' account, including \$....2,044,807 agents' credit balances.....                                                                                                                             | .....2,044,807                 | .....2,126,575                 |
| 19. Remittances and items not allocated.....                                                                                                                                                                             | .....32,112,726                | .....33,875,195                |
| 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.....                                                                                                                                                                                       | .....149,759,311               | .....140,568,506               |
| 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.....                                                                                                                                                                | .....1,285,155                 | .....657,599                   |
| 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.....                                                                                                                                                                                        | .....124,288,615               | .....68,383,980                |
| 24.10 Payable for securities lending.....                                                                                                                                                                                |                                |                                |
| 24.11 Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                          |                                |                                |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                                                             | .....255,045,772               | .....252,563,366               |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....                                                                                                                                          | .....19,405,469,754            | .....18,670,398,367            |
| 27. From Separate Accounts statement.....                                                                                                                                                                                |                                |                                |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                             | .....19,405,469,754            | .....18,670,398,367            |
| 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.....                                                                                                                                                                           | .....765,032,607               | .....765,032,607               |
| 34. Aggregate write-ins for special surplus funds.....                                                                                                                                                                   | .....0                         | .....0                         |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                      | .....761,998,064               | .....744,255,245               |
| 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).....                                                                                                           | .....1,527,030,671             | .....1,509,287,852             |
| 38. Totals of Lines 29, 30 and 37.....                                                                                                                                                                                   | .....1,529,543,171             | .....1,511,800,352             |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....                                                                                                                                                             | .....20,935,012,926            | .....20,182,198,720            |

| DETAILS OF WRITE-INS                                                     |                  |                  |
|--------------------------------------------------------------------------|------------------|------------------|
| 2501. Liability for funds held as collateral.....                        | .....244,528,763 | .....242,583,788 |
| 2502. Accounts payable.....                                              | .....5,034,429   | .....5,119,497   |
| 2503. Unclaimed property.....                                            | .....3,620,261   | .....2,804,140   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | .....1,862,318   | .....2,055,941   |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | .....255,045,772 | .....252,563,366 |
| 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<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts.....                                                                                                                    | 909,207,076                  | 564,125,964                | 3,801,649,755                        |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                                                |                              |                            |                                      |
| 3. Net investment income.....                                                                                                                                                                             | 275,156,977                  | 235,752,517                | 1,029,481,424                        |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                                                | 4,506,632                    | 3,398,920                  | 15,040,605                           |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                                                   |                              |                            |                                      |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                                           | 1,893,370                    | 2,104,132                  | 8,065,416                            |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                                          | (473,844)                    | (287,754)                  | (1,400,305)                          |
| 8. Miscellaneous Income:                                                                                                                                                                                  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract guarantees<br>from Separate Accounts.....                                                                         |                              |                            |                                      |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                                      | 1,315,052                    | 1,370,540                  | 5,233,898                            |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                                     | 10,257,887                   | 8,214,498                  | 34,320,201                           |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                                           | 1,201,863,150                | 814,678,816                | 4,892,390,994                        |
| 10. Death benefits.....                                                                                                                                                                                   | 9,323,404                    | 6,593,443                  | 27,487,592                           |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                                                 | 36,615                       | 36,607                     | 107,649                              |
| 12. Annuity benefits.....                                                                                                                                                                                 | 109,765,699                  | 66,203,922                 | 280,394,099                          |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                                             | 19,612                       | 24,579                     |                                      |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                                                  |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                                            | 214,222,083                  | 194,634,903                | 855,601,809                          |
| 16. Group conversions.....                                                                                                                                                                                | 1,001                        | 36                         | 953                                  |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                                              | 34,365,263                   | 31,097,082                 | 113,549,192                          |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                                      | 1,714                        | 1,714                      | 6,854                                |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                                        | 654,049,777                  | 398,991,600                | 2,932,768,233                        |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                                          | 1,021,785,168                | 697,583,886                | 4,209,916,381                        |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                                           | 50,255,160                   | 32,747,848                 | 218,046,997                          |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                                        | 37,014                       | (651,919)                  | (2,219,922)                          |
| 23. General insurance expenses.....                                                                                                                                                                       | 14,209,162                   | 13,353,381                 | 54,598,583                           |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                                               | 2,830,563                    | 1,679,625                  | 11,438,811                           |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                                         | (656,831)                    | (674,953)                  | (463,863)                            |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                                                  |                              |                            |                                      |
| 27. Aggregate write-ins for deductions.....                                                                                                                                                               | 0                            | 0                          | 0                                    |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                                          | 1,088,460,236                | 744,037,867                | 4,491,316,986                        |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....                                                                                       | 113,402,914                  | 70,640,948                 | 401,074,008                          |
| 30. Dividends to policyholders.....                                                                                                                                                                       | 57                           | 7,512                      | 38,085                               |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....                                                                                | 113,402,857                  | 70,633,436                 | 401,035,923                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains).....                                                                                                                       | 38,852,855                   | 40,918,866                 | 166,767,456                          |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized<br>capital gains or (losses) (Line 31 minus Line 32).....                                      | 74,550,002                   | 29,714,570                 | 234,268,467                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains<br>tax of \$.....(549,635) (excluding taxes of \$.....2,205,676 transferred to the IMR)..... | 5,115,883                    | 1,733,164                  | 27,980,347                           |
| 35. Net income (Line 33 plus Line 34).....                                                                                                                                                                | 79,665,884                   | 31,447,735                 | 262,248,814                          |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                               |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year.....                                                                                                                                                     | 1,511,800,352                | 1,274,746,112              | 1,274,746,112                        |
| 37. Net income (Line 35).....                                                                                                                                                                             | 79,665,884                   | 31,447,735                 | 262,248,814                          |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(207,593).....                                                                                                       | (3,339,603)                  | 71,836,047                 | 117,769,872                          |
| 39. Change in net unrealized foreign exchange capital gain (loss).....                                                                                                                                    |                              |                            |                                      |
| 40. Change in net deferred income tax.....                                                                                                                                                                | 322,477                      | (1,082,654)                | 7,330,342                            |
| 41. Change in nonadmitted assets.....                                                                                                                                                                     | 103,265                      | 904,740                    | 8,408,913                            |
| 42. Change in liability for reinsurance in unauthorized and certified companies.....                                                                                                                      |                              |                            |                                      |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease.....                                                                                                                |                              |                            |                                      |
| 44. Change in asset valuation reserve.....                                                                                                                                                                | (9,190,805)                  | (9,697,340)                | (41,794,215)                         |
| 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.....                                                                                                                                                                                         |                              |                            |                                      |
| 51.2 Transferred to capital (Stock Dividend).....                                                                                                                                                         |                              |                            |                                      |
| 51.3 Transferred from capital.....                                                                                                                                                                        |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance.....                                                                                                                                                    |                              | (701,009)                  | (2,586,784)                          |
| 52. Dividends to stockholders.....                                                                                                                                                                        | (50,000,000)                 |                            | (115,000,000)                        |
| 53. Aggregate write-ins for gains and losses in surplus.....                                                                                                                                              | 181,601                      | 143,871                    | 677,298                              |
| 54. Net change in capital and surplus (Lines 37 through 53).....                                                                                                                                          | 17,742,819                   | 92,851,390                 | 237,054,241                          |
| 55. Capital and surplus as of statement date (Lines 36 + 54).....                                                                                                                                         | 1,529,543,171                | 1,367,597,501              | 1,511,800,352                        |
| DETAILS OF WRITE-INS                                                                                                                                                                                      |                              |                            |                                      |
| 08.301. Contractual rider fee income.....                                                                                                                                                                 | 7,617,005                    | 4,981,771                  | 24,546,309                           |
| 08.302. Reinsurance experience refund.....                                                                                                                                                                | 1,786,021                    | 2,196,907                  | 5,592,809                            |
| 08.303. Interest on company-owned life insurance.....                                                                                                                                                     | 847,146                      | 1,027,039                  | 4,147,837                            |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....                                                                                                                               | 7,715                        | 8,781                      | 33,245                               |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....                                                                                                                               | 10,257,887                   | 8,214,498                  | 34,320,201                           |
| 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.....                                                                                                                                                   | 181,601                      | 143,871                    | 677,298                              |
| 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).....                                                                                                                                        | 181,601                      | 143,871                    | 677,298                              |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

|                                                                                                                     | 1             | 2             | 3                |
|---------------------------------------------------------------------------------------------------------------------|---------------|---------------|------------------|
|                                                                                                                     | Current Year  | Prior Year    | Prior Year Ended |
|                                                                                                                     | to Date       | To Date       | December 31      |
| CASH FROM OPERATIONS                                                                                                |               |               |                  |
| 1. Premiums collected net of reinsurance.....                                                                       | 910,351,602   | 565,476,258   | 3,802,243,771    |
| 2. Net investment income.....                                                                                       | 282,485,046   | 242,979,861   | 1,069,968,599    |
| 3. Miscellaneous income.....                                                                                        | 6,881,960     | 4,673,879     | 27,985,589       |
| 4. Total (Lines 1 through 3).....                                                                                   | 1,199,718,608 | 813,129,998   | 4,900,197,959    |
| 5. Benefit and loss related payments.....                                                                           | 305,340,600   | 278,115,104   | 1,182,164,304    |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         |               |               |                  |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                           | 71,971,625    | 50,725,501    | 276,096,683      |
| 8. Dividends paid to policyholders.....                                                                             |               |               |                  |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....1,656,041 tax on capital gains (losses).....     | 50,077,000    | (13,280,000)  | 124,995,640      |
| 10. Total (Lines 5 through 9).....                                                                                  | 427,389,225   | 315,560,605   | 1,583,256,628    |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 772,329,383   | 497,569,393   | 3,316,941,331    |
| CASH FROM INVESTMENTS                                                                                               |               |               |                  |
| 12. Proceeds from investments sold, matured or repaid:                                                              |               |               |                  |
| 12.1 Bonds.....                                                                                                     | 475,772,529   | 420,772,627   | 2,053,469,395    |
| 12.2 Stocks.....                                                                                                    | 19,367,810    | 3,933,302     | 109,546,453      |
| 12.3 Mortgage loans.....                                                                                            | 5,705,612     | 16,929,398    | 74,101,694       |
| 12.4 Real estate.....                                                                                               |               |               | 6,117,399        |
| 12.5 Other invested assets.....                                                                                     | 1,208,800     | 1,361,447     | 86,013,955       |
| 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).....                                                            | 502,054,751   | 442,996,774   | 2,329,248,896    |
| 13. Cost of investments acquired (long-term only):                                                                  |               |               |                  |
| 13.1 Bonds.....                                                                                                     | 872,096,024   | 1,033,683,313 | 4,960,256,294    |
| 13.2 Stocks.....                                                                                                    | 46,169,129    | 24,786,541    | 169,188,805      |
| 13.3 Mortgage loans.....                                                                                            | 87,951,205    |               | 265,093,028      |
| 13.4 Real estate.....                                                                                               | 575,568       | 1,875,314     | 4,621,997        |
| 13.5 Other invested assets.....                                                                                     | 13,647,077    | 21,925,690    | 93,885,470       |
| 13.6 Miscellaneous applications.....                                                                                | (41,396,547)  | (50,526,457)  | 160,799,529      |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 979,042,456   | 1,031,744,401 | 5,653,845,123    |
| 14. Net increase or (decrease) in contract loans and premium notes.....                                             | (2,943,547)   | (2,597,938)   | (8,354,947)      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....                                          | (474,044,157) | (586,149,689) | (3,316,241,280)  |
| 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.....                                                          |               |               |                  |
| 16.3 Borrowed funds.....                                                                                            |               |               |                  |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | (31,576,402)  | (33,474,623)  | 74,188,194       |
| 16.5 Dividends to stockholders.....                                                                                 | 50,000,000    |               | 115,000,000      |
| 16.6 Other cash provided (applied).....                                                                             | (8,813,067)   | (684,633)     | 20,525,170       |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (90,389,469)  | (34,159,256)  | (20,286,636)     |
| 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).....        | 207,895,757   | (122,739,552) | (19,586,584)     |
| 19. Cash, cash equivalents and short-term investments:                                                              |               |               |                  |
| 19.1 Beginning of year.....                                                                                         | 343,145,747   | 362,732,331   | 362,732,331      |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 551,041,503   | 239,992,779   | 343,145,747      |

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

|         |                                                         |            |           |           |
|---------|---------------------------------------------------------|------------|-----------|-----------|
| 20.0001 | Exchanges.....                                          | 10,651,355 | 6,897,212 | 6,897,212 |
| 20.0002 | Capitalized interest.....                               | 569,209    | 189,771   | 1,292,930 |
| 20.0003 | Securities acquired from liquidation distributions..... | 4,611      | 5,457     | 10,389    |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

|                                                   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>Ended December 31 |
|---------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life.....                           |                              |                            |                                      |
| 2. Ordinary life insurance.....                   | 10,933,433                   | 11,518,387                 | 49,541,128                           |
| 3. Ordinary individual annuities.....             | 900,517,169                  | 553,784,358                | 3,760,345,305                        |
| 4. Credit life (group and individual).....        |                              |                            |                                      |
| 5. Group life insurance.....                      |                              | (11,720)                   | (23,855)                             |
| 6. Group annuities.....                           | 4,467,690                    | 5,785,464                  | 20,390,178                           |
| 7. A&H - group.....                               | 18,406                       | 17,836                     | 77,661                               |
| 8. A&H - credit (group and individual).....       |                              |                            |                                      |
| 9. A&H - other.....                               | 2,438,299                    | 2,787,848                  | 10,218,240                           |
| 10. Aggregate of all other lines of business..... | 0                            | 0                          | 0                                    |
| 11. Subtotal.....                                 | 918,374,998                  | 573,882,174                | 3,840,548,656                        |
| 12. Deposit-type contracts.....                   | 2,458,295                    | 2,591,035                  | 14,208,837                           |
| 13. Total.....                                    | 920,833,293                  | 576,473,209                | 3,854,757,493                        |

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<br>Domicile | March 31, 2014          | December 31, 2013       |
|------------------------------------------------------------------|----------------------|-------------------------|-------------------------|
| (1) State basis                                                  | Ohio                 | \$ 79,665,884           | \$ 262,248,814          |
| (2) State prescribed practices that increase/(decrease) NAIC SAP | Ohio                 | -                       | -                       |
| (3) State permitted practices that increase/(decrease) NAIC SAP  | Ohio                 | -                       | -                       |
| (4) NAIC SAP                                                     |                      | <u>\$ 79,665,884</u>    | <u>\$ 262,248,814</u>   |
|                                                                  |                      |                         |                         |
| Surplus                                                          |                      |                         |                         |
| (5) Statutory surplus state basis                                | Ohio                 | \$ 1,529,543,171        | \$ 1,511,800,352        |
| (6) State prescribed practices that increase/(decrease) NAIC SAP | Ohio                 | -                       | -                       |
| (7) State permitted practices that increase/(decrease) NAIC SAP  | Ohio                 | -                       | -                       |
| (8) NAIC SAP                                                     |                      | <u>\$ 1,529,543,171</u> | <u>\$ 1,511,800,352</u> |

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS – No significant change.

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<br>Before OTTI | Present Value<br>of Projected<br>Cash Flows | OTTI Charge<br>Recognized in<br>Income Statement | Amortized Cost<br>After OTTI | Fair Value at<br>Time of OTTI | Date<br>Reported |
|-----------|-------------------------------|---------------------------------------------|--------------------------------------------------|------------------------------|-------------------------------|------------------|
| 61759XAC6 | 6,885,324                     | 6,741,258                                   | 144,066                                          | 6,741,258                    | 6,649,021                     | 3/31/2014        |

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

- a. The aggregate amount of unrealized losses:
- |                        |               |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 24,387,629 |
| 2. 12 Months or Longer | 12,351,159    |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |                  |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,318,276,200 |
| 2. 12 Months or Longer | 246,628,522      |

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2014. 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

A. Deferred tax assets and deferred tax liabilities

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

|                                                                  | 03-2014       |              |               | 12-2013       |              |               | Change         |           |                |
|------------------------------------------------------------------|---------------|--------------|---------------|---------------|--------------|---------------|----------------|-----------|----------------|
|                                                                  | Ordinary      | Capital      | Total         | Ordinary      | Capital      | Total         | Ordinary       | Capital   | Total          |
| a. Gross deferred tax assets                                     | \$ 92,574,222 | \$ 6,069,895 | \$ 98,644,117 | \$ 92,409,882 | \$ 5,990,092 | \$ 98,399,974 | \$ 164,340     | \$ 79,803 | \$ 244,143     |
| b. Statutory valuation allowance adjustment                      | -             | -            | -             | -             | -            | -             | -              | -         | -              |
| c. Adjusted gross deferred tax assets                            | 92,574,222    | 6,069,895    | 98,644,117    | 92,409,882    | 5,990,092    | 98,399,974    | 164,340        | 79,803    | 244,143        |
| d. Deferred tax assets nonadmitted                               | 39,538,178    | (15,943,181) | 23,594,997    | 37,584,886    | (16,150,774) | 21,434,112    | 1,953,292      | 207,593   | 2,160,885      |
| e. Subtotal net admitted deferred tax asset                      | 53,036,044    | 22,013,076   | 75,049,120    | 54,824,996    | 22,140,866   | 76,965,862    | (1,788,952)    | (127,790) | (1,916,742)    |
| f. Deferred tax liabilities                                      | 14,057,296    | 15,943,181   | 30,000,477    | 14,135,630    | 16,150,774   | 30,286,404    | (78,334)       | (207,593) | (285,927)      |
| g. Net admitted deferred tax assets/(net deferred tax liability) | \$ 38,978,748 | \$ 6,069,895 | \$ 45,048,643 | \$ 40,689,366 | \$ 5,990,092 | \$ 46,679,458 | \$ (1,710,618) | \$ 79,803 | \$ (1,630,815) |

2. Admission calculation components, SSAP No. 101:

|                                                                                                                                                                                                                  | 03-2014       |               |               | 12-2013       |               |               | Change         |              |                |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|--------------|----------------|
|                                                                                                                                                                                                                  | Ordinary      | Capital       | Total         | Ordinary      | Capital       | Total         | Ordinary       | Capital      | Total          |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks                                                                                                                                  | \$ 38,978,748 | \$ 6,069,895  | \$ 45,048,643 | \$ 40,689,366 | \$ 5,990,092  | \$ 46,679,458 | \$ (1,710,618) | \$ 79,803    | \$ (1,630,815) |
| 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           | 219,658,852   | XXX           | XXX           | 212,383,876   | XXX            | XXX          | 7,274,977      |
| 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                                                            | 14,057,296    | 15,943,181    | 30,000,477    | 14,135,630    | 16,150,774    | 30,286,404    | (78,334)       | (207,593)    | (285,927)      |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101                                                                                                                                     | \$ 53,036,044 | \$ 22,013,076 | \$ 75,049,120 | \$ 54,824,996 | \$ 22,140,866 | \$ 76,965,862 | \$ (1,788,952) | \$ (127,790) | \$ (1,916,742) |

3. Other admissibility criteria:

|                                                                                                                     | 2013             | 2012             |
|---------------------------------------------------------------------------------------------------------------------|------------------|------------------|
| a. Ratio percentage used to determine recovery period and threshold limitation amount                               | 847%             | 999%             |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | \$ 1,464,392,349 | \$ 1,415,892,505 |

4. Impact of tax planning strategies:

|                                                                                                                               | 03-2014       |              | 12-2013       |              | Change      |           |
|-------------------------------------------------------------------------------------------------------------------------------|---------------|--------------|---------------|--------------|-------------|-----------|
|                                                                                                                               | Ordinary      | Capital      | Ordinary      | Capital      | Ordinary    | Capital   |
| a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage |               |              |               |              |             |           |
| 1. Adjusted gross DTAs amount from Note 9A1(c)                                                                                | \$ 92,574,222 | \$ 6,069,895 | \$ 92,409,882 | \$ 5,990,092 | \$ 164,340  | \$ 79,803 |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies                   | 0%            | 5.7%         | 0%            | 5.6%         | 0%          | 0.1%      |
| 3. Net admitted adjusted gross DTAs amount from Note 9A1(e)                                                                   | 53,036,044    | 22,013,076   | 54,824,996    | 22,140,866   | (1,788,952) | (127,790) |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies  | 0%            | 8.6%         | 0%            | 8.2%         | 0%          | 0.4%      |
| b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]                                  |               |              |               |              |             |           |

**Notes to Financial Statements**

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

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

|                                               |                      |                       |                         |
|-----------------------------------------------|----------------------|-----------------------|-------------------------|
| 1. Current income tax:                        |                      |                       |                         |
|                                               | 03-2014              | 12-2013               | Change                  |
| a. Federal                                    | \$ 38,852,855        | \$ 166,767,456        | \$ (127,914,601)        |
| b. Foreign                                    | -                    | -                     | -                       |
| c. Subtotal                                   | \$ 38,852,855        | \$ 166,767,456        | \$ (127,914,601)        |
| d. Federal income tax on net capital gains    | 1,656,041            | 22,506,791            | (20,850,750)            |
| e. Utilization of capital loss carry-forwards | -                    | -                     | -                       |
| f. Other                                      | -                    | -                     | -                       |
| g. Federal and foreign income taxes incurred  | <u>\$ 40,508,896</u> | <u>\$ 189,274,247</u> | <u>\$ (148,765,351)</u> |
| 2. Deferred tax assets:                       |                      |                       |                         |
|                                               | 03-2014              | 12-2013               | Change                  |
| a. Ordinary                                   |                      |                       |                         |
| 1 Discounting of unpaid losses                | \$ -                 | \$ -                  | \$ -                    |
| 2 Unearned premium reserve                    | -                    | -                     | -                       |
| 3 Policyholder reserve                        | 26,877,775           | 27,017,428            | (139,653)               |
| 4 Investments                                 | -                    | -                     | -                       |
| 5 Deferred acquisition costs                  | 53,664,570           | 52,198,643            | 1,465,927               |
| 6 Policyholder dividends accrual              | -                    | -                     | -                       |
| 7 Fixed assets                                | -                    | -                     | -                       |
| 8 Compensation and benefits accrual           | 48,415               | 121,675               | (73,260)                |
| 9 Pension accrual                             | 1,760,207            | 1,769,691             | (9,484)                 |
| 10 Receivables - nonadmitted                  | 1,258,991            | 2,051,444             | (792,453)               |
| 11 Net operating loss carry-forward           | 455,407              | 538,214               | (82,807)                |
| 12 Tax credit carry-forward                   | -                    | -                     | -                       |
| 13 Other                                      | 2,198,471            | 2,280,171             | (81,700)                |
| 14 Accruals                                   | 6,310,386            | 6,432,616             | (122,230)               |
| 15 Amortization of intangibles                | -                    | -                     | -                       |
| 16 Underwriting expenses                      | -                    | -                     | -                       |
| 99 Subtotal                                   | \$ 92,574,222        | \$ 92,409,882         | \$ 164,340              |
| b. Statutory valuation allowance adjustment   | -                    | -                     | -                       |
| c. Nonadmitted                                | 39,538,178           | 37,584,886            | 1,953,292               |
| d. Admitted ordinary deferred tax assets      | <u>\$ 53,036,044</u> | <u>\$ 54,824,996</u>  | <u>\$ (1,788,952)</u>   |
| e. Capital                                    |                      |                       |                         |
| 1 Investments                                 | \$ 6,069,545         | \$ 5,989,742          | \$ 79,803               |
| 2 Net capital loss carry-forward              | -                    | -                     | -                       |
| 3 Real estate                                 | -                    | -                     | -                       |
| 4 Other                                       | -                    | -                     | -                       |
| 5 Non-insurance subsidiaries                  | 350                  | 350                   | -                       |
| 99 Subtotal                                   | \$ 6,069,895         | \$ 5,990,092          | \$ 79,803               |
| f. Statutory valuation allowance adjustment   | -                    | -                     | -                       |
| g. Nonadmitted                                | (15,943,181)         | (16,150,774)          | 207,593                 |
| h. Admitted capital deferred tax assets       | <u>\$ 22,013,076</u> | <u>\$ 22,140,866</u>  | <u>\$ (127,790)</u>     |
| i. Admitted deferred tax assets               | <u>\$ 75,049,120</u> | <u>\$ 76,965,862</u>  | <u>\$ (1,916,742)</u>   |
| 3. Deferred tax liabilities:                  |                      |                       |                         |
|                                               | 03-2014              | 12-2013               | Change                  |
| a. Ordinary                                   |                      |                       |                         |
| 1 Investments                                 | \$ 521,204           | \$ 411,286            | \$ 109,918              |
| 2 Fixed assets                                | 3,583,836            | 3,723,941             | (140,105)               |
| 3 Deferred and uncollected premium            | 4,506,573            | 4,566,372             | (59,799)                |
| 4 Policyholder reserves                       | 3,712,300            | 3,911,860             | (199,560)               |
| 5 Other                                       | 659,999              | 417,039               | 242,960                 |
| 6 Policy loans                                | 1,073,384            | 1,105,132             | (31,748)                |
| 99 Subtotal                                   | \$ 14,057,296        | \$ 14,135,630         | \$ (78,334)             |
| b. Capital                                    |                      |                       |                         |
| 1 Investments                                 | \$ 15,943,181        | \$ 16,150,774         | \$ (207,593)            |
| 2 Real estate                                 | -                    | -                     | -                       |
| 3 Other                                       | -                    | -                     | -                       |
| 99 Subtotal                                   | \$ 15,943,181        | \$ 16,150,774         | \$ (207,593)            |
| c. Deferred tax liabilities                   | <u>\$ 30,000,477</u> | <u>\$ 30,286,404</u>  | <u>\$ (285,927)</u>     |
| 4. Net deferred tax assets/liabilities        | <u>\$ 45,048,643</u> | <u>\$ 46,679,458</u>  | <u>\$ (1,630,815)</u>   |

**Notes to Financial Statements**

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

|                                                                             | 03-2014       | 12-2013        |
|-----------------------------------------------------------------------------|---------------|----------------|
| Provision computed at statutory rate (operations and realized gains/losses) | \$ 41,917,541 | \$ 159,161,718 |
| Permanent differences:                                                      |               |                |
| Dividend exclusion                                                          | (13,947)      | (142,780)      |
| Stock options                                                               | (4,807)       | (125,796)      |
| Company-owned life insurance                                                | (296,501)     | (1,451,743)    |
| Ceding commission                                                           | -             | (905,374)      |
| Provision to return adjustments                                             | -             | 133,721        |
| Other                                                                       | 46,484        | (51,605)       |
| Total permanent differences                                                 | (268,771)     | (2,543,577)    |
| Timing adjustments:                                                         |               |                |
| Investment differences                                                      | (2,311,358)   | (7,349,466)    |
| Reserves                                                                    | 59,907        | 438,082        |
| DAC tax adjustment                                                          | 1,465,927     | 8,316,747      |
| Accounts payable                                                            | (229,756)     | 1,099,370      |
| Provision to return (primarily investment-related items)                    | -             | 861,974        |
| Fixed assets                                                                | 239,332       | (363,106)      |
| Sale of subsidiary                                                          | -             | -              |
| Other                                                                       | (274,470)     | (290,124)      |
| Total timing adjustments                                                    | (1,050,418)   | 2,713,477      |
| Other adjustments                                                           |               |                |
| Unrealized gain on options                                                  | (89,456)      | 29,942,629     |
| Other                                                                       | -             | -              |
| Total other adjustments                                                     | (89,456)      | 29,942,629     |
| Federal income tax expense on operations and realized gains/losses          | \$ 40,508,896 | \$ 189,274,247 |
| Gross change in deferred tax asset                                          |               |                |
| Timing adjustments                                                          | \$ 1,050,418  | \$ (2,713,477) |
| Impact of non-admitted assets                                               | 792,452       | (407,161)      |
| Unrealized gains/losses                                                     | (207,593)     | 10,306,821     |
| Software development                                                        | 99,227        | (503,047)      |
| Credit swaps                                                                | (2,352,000)   | (4,256,000)    |
| Sale of subsidiary                                                          | -             | -              |
| Other                                                                       | 87,427        | 549,344        |
| Total change in deferred tax asset recorded directly to surplus             | (530,069)     | 2,976,480      |
| Total statutory income tax expense                                          | \$ 39,978,827 | \$ 192,250,727 |

E. (1) At March 31, 2014, 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 \$1,301,163. The operating loss carry-forward will expire in 2025.

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

| Period | Ordinary      | Capital      | Total         |
|--------|---------------|--------------|---------------|
| 2014   | \$ 38,705,211 | \$ 1,716,259 | \$ 40,421,470 |
| 2013   | 164,372,023   | 23,480,292   | 187,852,315   |
| 2012   | 90,819,884    | 20,178,644   | 110,998,528   |

(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           | \$ -           | \$ -           | \$ 14,672,103  | \$ 14,672,103  |
| States, municipalities and political subdivisions | -              | -              | -              | -              |
| Foreign government                                | -              | -              | -              | -              |
| Residential MBS                                   | -              | 15,003,233     | 1,427,524      | 16,430,757     |
| Commerical MBS                                    | -              | -              | -              | -              |
| All other bonds                                   | -              | 10             | -              | 10             |
| Total bonds                                       | -              | 15,003,243     | 16,099,627     | 31,102,870     |
| Non-affiliated common stock                       | 228,260,083    | 26,467,343     | 114,109,452    | 368,836,878    |
| Non-affiliated preferred stock                    | -              | -              | -              | -              |
| Equity index call options                         | -              | 275,109,279    | -              | 275,109,279    |
| Interest rate swaptions                           | -              | 409,595        | -              | 409,595        |
| Total assets accounted for at fair value          | \$ 228,260,083 | \$ 316,989,460 | \$ 130,209,079 | \$ 675,458,622 |

Notes to Financial Statements

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

|                                                   | Beginning<br>Balance at<br>12/31/2013 | Transfers<br>into<br>Level 3 | Transfers<br>out of<br>Level 3 | Total Gains<br>and (losses)<br>included in<br>Net Income | Total Gains<br>and (losses)<br>included in<br>Surplus | Purchases            | Issuances   | Sales       | Settlements | Ending<br>Balance at<br>3/31/2014 |
|---------------------------------------------------|---------------------------------------|------------------------------|--------------------------------|----------------------------------------------------------|-------------------------------------------------------|----------------------|-------------|-------------|-------------|-----------------------------------|
| U.S Government and government agencies            | \$ 14,672,103                         | \$ -                         | \$ -                           | \$ -                                                     | \$ -                                                  | \$ -                 | \$ -        | \$ -        | \$ -        | \$ 14,672,103                     |
| States, municipalities and political subdivisions | -                                     | -                            | -                              | -                                                        | -                                                     | -                    | -           | -           | -           | \$ -                              |
| Residential MBS                                   | 1,531,956                             | -                            | -                              | (53,668)                                                 | (50,764)                                              | -                    | -           | -           | -           | 1,427,524                         |
| All other bonds                                   | -                                     | -                            | -                              | -                                                        | -                                                     | -                    | -           | -           | -           | -                                 |
| Non-affiliated common stock                       | 96,380,730                            | -                            | -                              | (726,605)                                                | 455,327                                               | 18,000,000           | -           | -           | -           | 114,109,452                       |
| Non-affiliated preferred stock                    | 1,519,292                             | -                            | (1,519,292)                    | -                                                        | -                                                     | -                    | -           | -           | -           | -                                 |
| Total                                             | <u>\$ 114,104,081</u>                 | <u>\$ -</u>                  | <u>\$ (1,519,292)</u>          | <u>\$ (780,273)</u>                                      | <u>\$ 404,563</u>                                     | <u>\$ 18,000,000</u> | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> | <u>\$ 130,209,079</u>             |

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

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

| Type of Financial Instrument                      | Aggregate<br>Fair Value  | Admitted<br>Assets       | Level 1               | Level 2                  | Level 3                 | Not<br>Practicable<br>(Carrying<br>Value) |
|---------------------------------------------------|--------------------------|--------------------------|-----------------------|--------------------------|-------------------------|-------------------------------------------|
| Financial Assets                                  |                          |                          |                       |                          |                         |                                           |
| Bonds:                                            |                          |                          |                       |                          |                         |                                           |
| U.S. Government and government agencies           | \$ 47,283,498            | \$ 46,345,695            | \$ 1,342,119          | \$ 31,248,578            | \$ 14,692,801           | \$ -                                      |
| States, municipalities and political subdivisions | 2,785,997,203            | 2,746,548,018            | -                     | 2,766,300,392            | 19,696,811              | -                                         |
| Foreign government                                | 12,921,749               | 11,607,150               | -                     | 12,921,749               | -                       | -                                         |
| Residential MBS                                   | 3,175,906,136            | 2,863,025,729            | -                     | 2,962,572,239            | 213,333,897             | -                                         |
| Commercial MBS                                    | 2,018,303,021            | 1,874,676,855            | -                     | 1,995,543,995            | 22,759,026              | -                                         |
| Asset Backed Securities                           | 1,974,195,714            | 1,951,492,482            | -                     | 1,774,862,197            | 199,333,517             | -                                         |
| All other bonds                                   | 8,816,485,063            | 8,334,075,500            | 3,800,482             | 8,469,983,478            | 342,701,103             | -                                         |
| Total bonds                                       | <u>\$ 18,831,092,384</u> | <u>\$ 17,827,771,429</u> | <u>\$ 5,142,601</u>   | <u>\$ 18,013,432,628</u> | <u>\$ 812,517,155</u>   | <u>\$ -</u>                               |
| Non affiliated common stock                       | 368,836,878              | 368,836,879              | 228,260,083           | 26,467,343               | 114,109,452             | -                                         |
| Non affiliated preferred stock                    | 16,274,021               | 15,445,722               | 9,604,729             | 5,150,000                | 1,519,292               | -                                         |
| Other Invested assets - schedule BA               | 94,615,615               | 94,518,378               | -                     | -                        | 94,615,615              | -                                         |
| Mortgage loans                                    | 741,435,000              | 746,683,719              | -                     | -                        | 741,435,000             | -                                         |
| Equity index call options                         | 275,109,279              | 275,109,279              | -                     | 275,109,279              | -                       | -                                         |
| Interest rate swaptions                           | 409,595                  | 409,595                  | -                     | 409,595                  | -                       | -                                         |
| Policy loans                                      | 128,260,294              | 128,260,294              | -                     | -                        | 128,260,294             | -                                         |
| Total financial assets                            | <u>\$ 20,456,033,066</u> | <u>\$ 19,457,035,295</u> | <u>\$ 243,007,413</u> | <u>\$ 18,320,568,845</u> | <u>\$ 1,892,456,808</u> | <u>\$ -</u>                               |

**Notes to Financial Statements**

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

There have been no events subsequent to 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 \$33.6 million of FHLB stock at March 31, 2014 and December 31, 2013, respectively. The Company accessed \$200.0 million through the FHLB membership in the second quarter of 2013 bringing the total accessed to \$440.0 million. Per the funding agreement, the Company was required to purchase 88,000 shares (\$8.8 million) of the FHLB stock. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$543.8 million as of March 31, 2014. 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 March 31, 2014 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

1.1

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

Yes [ ☐ ]

No [ ☒ X ]

1.2

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

Yes [ ☐ ]

No [ ☐ ]

2.1

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

Yes [ ☐ ]

No [ ☒ X ]

2.2

If yes, date of change:

.....

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ X ]

No [ ☐ ]

3.2

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

Yes [ ☒ X ]

No [ ☐ ]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
Republic Indemnity Company of America, which owns Republic Indemnity Company of California, became a subsidiary of Great American Holding, Inc.

4.1

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

Yes [ ☐ ]

No [ ☒ X ]

4.2

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

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

5.

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

Yes [ ☐ ]

No [ ☒ X ]

N/A [ ☐ ]

6.1

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

.....12/31/2011.....

6.2

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

.....12/31/2011.....

6.3

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

.....10/26/2012.....

6.4

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

6.5

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

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☒ X ]

6.6

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

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☒ X ]

7.1

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

Yes [ ☐ ]

No [ ☒ X ]

7.2

If yes, give full information:

8.1

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

Yes [ ☐ ]

No [ ☒ X ]

8.2

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

8.3

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

Yes [ ☒ X ]

No [ ☐ ]

8.4

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

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

9.1

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

Yes [ ☒ X ]

No [ ☐ ]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]

No [ ☒ X ]

9.21

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

Statement as of March 31, 2014 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

Yes [ ]No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**PART 1 - FINANCIAL**

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

Yes [X]No [ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$.....0

**PART 1 - INVESTMENT**

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

Yes [ ]No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.....13,875,813
13. Amount of real estate and mortgages held in short-term investments:

\$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X]No [ ]
- 14.2 If yes, please complete the following:
- |                                                                                                    | 1<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Book/Adjusted Carrying Value |
|----------------------------------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------|
| 14.21 Bonds.....                                                                                   | \$ .....0                                           | \$ .....0                                            |
| 14.22 Preferred Stock.....                                                                         | \$ .....0                                           | \$ .....0                                            |
| 14.23 Common Stock.....                                                                            | \$ .....215,543,282                                 | \$ .....219,564,798                                  |
| 14.24 Short-Term Investments.....                                                                  | \$ .....0                                           | \$ .....0                                            |
| 14.25 Mortgage Loans on Real Estate.....                                                           | \$ .....0                                           | \$ .....0                                            |
| 14.26 All Other.....                                                                               | \$ .....18,009,037                                  | \$ .....17,530,798                                   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)..... | \$ .....233,552,319                                 | \$ .....237,095,596                                  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....                       | \$ .....0                                           | \$ .....0                                            |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X]No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [X]No [ ]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of 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 reported on the liability page:

\$.....0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [X]No [ ]

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

| 1<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

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

Yes [ ]No [X]

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)                          | 3<br>Address                                 |
|--------------------------------------|---------------------------------------|----------------------------------------------|
| 161853                               | American Money Management Corporation | 301 East Fourth Street, Cincinnati, OH 45202 |

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

Yes [ ]No [X]
- 18.2 If no, list exceptions:

617555ZA8 MSILIGHTING TERM LOAN 15% 11/6/2017

96928@AA3 SOUTH CAROLINA CTL 4.00 6/15/2023

090645ZZ8 BIOWISH TECHNOLOGIES SERIES A

Statement as of March 31, 2014 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.....

\$.....65,126,845

1.13

Commercial mortgages.....

\$.....681,556,873

1.14

Total mortgages in good standing.....

\$.....746,683,718

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)

\$.....746,683,718

1.6

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

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

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

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....

2.2

A&H cost containment percent.....

.....

2.3

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

.....

3.1

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

Yes [ ]

No [X]

3.2

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

\$.....

3.3

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

Yes [ ]

No [X]

3.4

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

\$.....

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1                       | 2            | 3                 | 4                 | 5                           | 6                               | 7                    | 8                                              | 9                                                 |
|-------------------------|--------------|-------------------|-------------------|-----------------------------|---------------------------------|----------------------|------------------------------------------------|---------------------------------------------------|
| NAIC<br>Company<br>Code | ID<br>Number | Effective<br>Date | Name of Reinsurer | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Reinsurer | Certified<br>Reinsurer Rating<br>(1 through 6) | Effective Date<br>of Certified<br>Reinsuer Rating |

NONE

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| States, Etc.         |                                                                                             |          | 1             | Direct Business Only    |                        |                                                                                     |                      |                           |                        |
|----------------------|---------------------------------------------------------------------------------------------|----------|---------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|----------------------|---------------------------|------------------------|
|                      |                                                                                             |          |               | Life Contracts          |                        | 4                                                                                   | 5                    | 6                         | 7                      |
|                      |                                                                                             |          |               | 2                       | 3                      |                                                                                     |                      |                           |                        |
|                      |                                                                                             |          | Active Status | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1.                   | Alabama.....                                                                                | AL.....  | L.....        | 116,389                 | 24,829,293             | 37,064                                                                              |                      | 24,982,746                |                        |
| 2.                   | Alaska.....                                                                                 | AK.....  | L.....        | 6,679                   | 363,583                | 8,131                                                                               |                      | 378,393                   |                        |
| 3.                   | Arizona.....                                                                                | AZ.....  | L.....        | 236,829                 | 6,591,316              | 183                                                                                 |                      | 6,828,328                 |                        |
| 4.                   | Arkansas.....                                                                               | AR.....  | L.....        | 85,272                  | 10,359,644             | 170                                                                                 |                      | 10,445,087                |                        |
| 5.                   | California.....                                                                             | CA.....  | L.....        | 2,464,111               | 66,840,838             | 2,380                                                                               |                      | 69,307,330                |                        |
| 6.                   | Colorado.....                                                                               | CO.....  | L.....        | 152,030                 | 12,659,842             | 25,750                                                                              |                      | 12,837,622                |                        |
| 7.                   | Connecticut.....                                                                            | CT.....  | L.....        | 206,600                 | 17,045,114             | 5,995                                                                               |                      | 17,257,709                | 143,040                |
| 8.                   | Delaware.....                                                                               | DE.....  | L.....        | 30,723                  | 4,314,748              |                                                                                     |                      | 4,345,471                 |                        |
| 9.                   | District of Columbia.....                                                                   | DC.....  | L.....        | 13,518                  | 597,693                |                                                                                     |                      | 611,211                   |                        |
| 10.                  | Florida.....                                                                                | FL.....  | L.....        | 925,874                 | 84,601,381             | 130,276                                                                             |                      | 85,657,532                |                        |
| 11.                  | Georgia.....                                                                                | GA.....  | L.....        | 477,576                 | 16,562,369             | 24,738                                                                              |                      | 17,064,684                |                        |
| 12.                  | Hawaii.....                                                                                 | HI.....  | L.....        | 94,627                  | 1,134,978              | 84                                                                                  |                      | 1,229,689                 |                        |
| 13.                  | Idaho.....                                                                                  | ID.....  | L.....        | 50,852                  | 5,471,420              | 610                                                                                 |                      | 5,522,881                 |                        |
| 14.                  | Illinois.....                                                                               | IL.....  | L.....        | 444,085                 | 31,564,036             | 47,447                                                                              |                      | 32,055,568                |                        |
| 15.                  | Indiana.....                                                                                | IN.....  | L.....        | 125,098                 | 21,086,989             | 84,940                                                                              |                      | 21,297,027                |                        |
| 16.                  | Iowa.....                                                                                   | IA.....  | L.....        | 62,786                  | 9,314,986              | 84,908                                                                              |                      | 9,462,679                 |                        |
| 17.                  | Kansas.....                                                                                 | KS.....  | L.....        | 97,895                  | 6,034,034              | 100,942                                                                             |                      | 6,232,870                 |                        |
| 18.                  | Kentucky.....                                                                               | KY.....  | L.....        | 107,026                 | 16,682,121             | 233,754                                                                             |                      | 17,022,901                |                        |
| 19.                  | Louisiana.....                                                                              | LA.....  | L.....        | 122,465                 | 18,085,211             |                                                                                     |                      | 18,207,676                |                        |
| 20.                  | Maine.....                                                                                  | ME.....  | L.....        | 55,973                  | 2,381,405              | 3,190                                                                               |                      | 2,440,568                 |                        |
| 21.                  | Maryland.....                                                                               | MD.....  | L.....        | 276,243                 | 18,285,500             | 2,399                                                                               |                      | 18,564,142                |                        |
| 22.                  | Massachusetts.....                                                                          | MA.....  | L.....        | 228,292                 | 13,097,017             | 2,184                                                                               |                      | 13,327,493                | 319,248                |
| 23.                  | Michigan.....                                                                               | MI.....  | L.....        | 118,272                 | 40,697,984             | 4,331                                                                               |                      | 40,820,587                | 100,578                |
| 24.                  | Minnesota.....                                                                              | MN.....  | L.....        | 164,176                 | 19,022,785             | 626                                                                                 |                      | 19,187,588                | 124,519                |
| 25.                  | Mississippi.....                                                                            | MS.....  | L.....        | 71,776                  | 6,768,559              | 2,168                                                                               |                      | 6,842,502                 |                        |
| 26.                  | Missouri.....                                                                               | MO.....  | L.....        | 158,279                 | 44,730,518             | 98,744                                                                              |                      | 44,987,540                |                        |
| 27.                  | Montana.....                                                                                | MT.....  | L.....        | 4,301                   | 644,148                | 7,489                                                                               |                      | 655,938                   |                        |
| 28.                  | Nebraska.....                                                                               | NE.....  | L.....        | 86,959                  | 2,481,226              | 37,364                                                                              |                      | 2,605,549                 | 195,792                |
| 29.                  | Nevada.....                                                                                 | NV.....  | L.....        | 157,781                 | 3,910,584              | 2,676                                                                               |                      | 4,071,042                 |                        |
| 30.                  | New Hampshire.....                                                                          | NH.....  | L.....        | 32,447                  | 5,015,342              | 28,186                                                                              |                      | 5,075,975                 |                        |
| 31.                  | New Jersey.....                                                                             | NJ.....  | L.....        | 366,195                 | 32,096,128             | 1,602                                                                               |                      | 32,463,926                |                        |
| 32.                  | New Mexico.....                                                                             | NM.....  | L.....        | 107,419                 | 2,115,788              |                                                                                     |                      | 2,223,207                 | 94,251                 |
| 33.                  | New York.....                                                                               | NY.....  | N.....        | 69,342                  | 3,140,774              | 2,046                                                                               |                      | 3,212,162                 |                        |
| 34.                  | North Carolina.....                                                                         | NC.....  | L.....        | 494,306                 | 50,182,547             | 450,388                                                                             |                      | 51,127,242                | 43,219                 |
| 35.                  | North Dakota.....                                                                           | ND.....  | L.....        | 26,156                  | 3,399,185              |                                                                                     |                      | 3,425,340                 |                        |
| 36.                  | Ohio.....                                                                                   | OH.....  | L.....        | 299,064                 | 51,326,718             | 20,527                                                                              |                      | 51,646,308                | 677,103                |
| 37.                  | Oklahoma.....                                                                               | OK.....  | L.....        | 259,941                 | 2,623,255              | 71,615                                                                              |                      | 2,954,811                 | 229,181                |
| 38.                  | Oregon.....                                                                                 | OR.....  | L.....        | 67,473                  | 8,426,905              | 20,824                                                                              |                      | 8,515,202                 |                        |
| 39.                  | Pennsylvania.....                                                                           | PA.....  | L.....        | 534,463                 | 59,351,446             | 10,246                                                                              |                      | 59,896,155                | 172,287                |
| 40.                  | Rhode Island.....                                                                           | RI.....  | L.....        | 28,802                  | 9,308,286              | 923                                                                                 |                      | 9,338,010                 |                        |
| 41.                  | South Carolina.....                                                                         | SC.....  | L.....        | 190,345                 | 28,237,770             | 235,399                                                                             |                      | 28,663,514                | 50,673                 |
| 42.                  | South Dakota.....                                                                           | SD.....  | L.....        | 21,581                  | 1,763,521              | 2,238                                                                               |                      | 1,787,340                 |                        |
| 43.                  | Tennessee.....                                                                              | TN.....  | L.....        | 220,105                 | 29,747,922             | 187,901                                                                             |                      | 30,155,928                |                        |
| 44.                  | Texas.....                                                                                  | TX.....  | L.....        | 1,204,985               | 28,782,671             | 91,481                                                                              |                      | 30,079,137                | 201,991                |
| 45.                  | Utah.....                                                                                   | UT.....  | L.....        | 69,186                  | 11,937,085             | 28,559                                                                              |                      | 12,034,831                |                        |
| 46.                  | Vermont.....                                                                                | VT.....  | L.....        | 19,792                  | 974,504                | 5,930                                                                               |                      | 1,000,225                 |                        |
| 47.                  | Virginia.....                                                                               | VA.....  | L.....        | 434,496                 | 28,743,285             | 72,518                                                                              |                      | 29,250,299                | 106,413                |
| 48.                  | Washington.....                                                                             | WA.....  | L.....        | 207,991                 | 24,997,974             | 92,090                                                                              |                      | 25,298,055                |                        |
| 49.                  | West Virginia.....                                                                          | WV.....  | L.....        | 43,885                  | 2,869,481              | 1,638                                                                               |                      | 2,915,004                 |                        |
| 50.                  | Wisconsin.....                                                                              | WI.....  | L.....        | 134,462                 | 11,966,976             | 149,861                                                                             |                      | 12,251,299                |                        |
| 51.                  | Wyoming.....                                                                                | WY.....  | L.....        | 10,696                  | 1,367,165              |                                                                                     |                      | 1,377,861                 |                        |
| 52.                  | American Samoa.....                                                                         | AS.....  | N.....        |                         |                        |                                                                                     |                      | 0                         |                        |
| 53.                  | Guam.....                                                                                   | GU.....  | L.....        | 38,968                  |                        |                                                                                     |                      | 38,968                    |                        |
| 54.                  | Puerto Rico.....                                                                            | PR.....  | N.....        | 889                     | 75,000                 |                                                                                     |                      | 75,889                    |                        |
| 55.                  | US Virgin Islands.....                                                                      | VI.....  | L.....        | 1,043                   |                        |                                                                                     |                      | 1,043                     |                        |
| 56.                  | Northern Mariana Islands.....                                                               | MP.....  | N.....        |                         |                        |                                                                                     |                      | 0                         |                        |
| 57.                  | Canada.....                                                                                 | CAN..... | N.....        | 925                     |                        |                                                                                     |                      | 925                       |                        |
| 58.                  | Aggregate Other Alien.....                                                                  | OT.....  | XXX.....      | 26,093                  | 375,813                | 0                                                                                   | 0                    | 401,906                   | 0                      |
| 59.                  | Subtotal.....                                                                               | (a)..... | 52.....       | 12,053,540              | 904,984,859            | 2,422,513                                                                           | 0                    | 919,460,913               | 2,458,295              |
| 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.....      | 24,419                  |                        | 10,300                                                                              |                      | 34,719                    |                        |
| 94.                  | Aggregate other amounts not allocable by State.....                                         |          | XXX.....      | 0                       | 0                      | 0                                                                                   | 0                    | 0                         | 0                      |
| 95.                  | Totals (Direct Business).....                                                               |          | XXX.....      | 12,077,960              | 904,984,859            | 2,432,813                                                                           | 0                    | 919,495,632               | 2,458,295              |
| 96.                  | Plus Reinsurance Assumed.....                                                               |          | XXX.....      | 1,938,830               | 102,693                |                                                                                     |                      | 2,041,523                 |                        |
| 97.                  | Totals (All Business).....                                                                  |          | XXX.....      | 14,016,789              | 905,087,553            | 2,432,813                                                                           | 0                    | 921,537,155               | 2,458,295              |
| 98.                  | Less Reinsurance Ceded.....                                                                 |          | XXX.....      | 8,743,023               | 9,717                  | 2,432,813                                                                           |                      | 11,185,554                | 29,372                 |
| 99.                  | Totals (All Business) less Reinsurance Ceded.....                                           |          | XXX.....      | 5,273,766               | 905,077,835            | (0)                                                                                 | 0                    | 910,351,602               | 2,428,924              |
| DETAILS OF WRITE-INS |                                                                                             |          |               |                         |                        |                                                                                     |                      |                           |                        |
| 58001.               | Other Alien.....                                                                            |          | XXX.....      | 26,093                  | 375,813                |                                                                                     |                      | 401,906                   |                        |
| 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.....      | 26,093                  | 375,813                | 0                                                                                   | 0                    | 401,906                   | 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                  |            |               |
| Great American Specialty & Affinity Limited          | GBR                  |            |               |
| Hangar Acquisition Corp.                             | OH                   | 31-1446308 |               |
| Premier Lease & Loan Services Insurance Agency, Inc. | WA                   | 91-1242743 |               |
| Premier Lease & Loan Services of Canada, Inc.        | WA                   | 91-1508644 |               |
| Risico Management Corporation                        | DE                   | 31-1262960 |               |
| Dixie Terminal Corporation                           | OH                   | 31-0823725 |               |
| GAI Holding Bermuda Ltd.                             | BMU                  | 98-0606803 |               |
| GAI Indemnity, Ltd. #                                | GBR                  | 98-0556144 |               |
| Marketform Group Limited                             | GBR                  |            |               |
| Marketform Holdings Limited                          | GBR                  |            |               |
| 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 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         |
| QQAAgency of Texas, Inc.                              | TX                   | 34-1947042 |               |
| Great American Advisors, Inc.                         | OH                   | 31-1395344 |               |
| 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         |
| 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         |
| Republic Indemnity Company of America *               | CA                   | 95-2801326 | 22179         |
| Republic Indemnity Company of California *            | CA                   | 31-1054123 | 43753         |

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

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

|                                                         | Domiciliary Location | FEIN       | NAIC Co. Code |
|---------------------------------------------------------|----------------------|------------|---------------|
| American Financial Group, Inc.                          | OH                   | 31-1544320 |               |
| Great American Insurance Company *                      | OH                   | 31-0501234 | 16691         |
| American Signature Underwriters, Inc.                   | OH                   | 31-1463075 |               |
| Brothers Property Corporation (80%)                     | OH                   | 59-2840291 |               |
| Brothers Le Pavillon, LLC                               | DE                   | 20-5173494 |               |
| Brothers Le Pavillon (SPE), LLC                         | DE                   | 20-5173589 |               |
| Brothers Pennsylvanian Corporation                      | PA                   | 25-1754638 |               |
| Brothers Property Management Corporation                | OH                   | 59-2840294 |               |
| Crescent Centre Apartments ^                            | OH                   | 20-4498054 |               |
| Crop Managers Insurance Agency, Inc.                    | KS                   | 31-1277904 |               |
| Dempsey & Siders Agency, Inc.                           | OH                   | 31-0589001 |               |
| Eden Park Insurance Brokers, Inc.                       | CA                   | 31-1341668 |               |
| El Aguila, Compañía de Seguros, S.A. de C.V. *          | MEX                  |            |               |
| Financiadora de Primas Condor, S.A. de C.V. (99%)       | MEX                  |            |               |
| Farmers Crop Insurance Alliance, Inc.                   | KS                   | 39-1404033 |               |
| FCIA Management Company, Inc.                           | NY                   | 13-3628555 |               |
| Foreign Credit Insurance Association @                  | NY                   |            |               |
| GAI Warranty Company                                    | OH                   | 31-1753938 |               |
| GAI Warranty Company of Florida                         | FL                   | 31-1765544 |               |
| GAI Warranty Company of Canada Inc.                     | CAN                  |            |               |
| Global Premier Finance Company                          | OH                   | 61-1329718 |               |
| Great American Agency of Texas, Inc.                    | TX                   | 74-2693636 |               |
| Great American Alliance Insurance Company *             | OH                   | 95-1542353 | 26832         |
| Great American Assurance Company *                      | OH                   | 15-6020948 | 26344         |
| Great American Casualty Insurance Company *             | OH                   | 61-0983091 | 39896         |
| Great American Claims Services, Inc.                    | DE                   | 31-1228726 |               |
| Great American Contemporary Insurance Company *         | OH                   | 36-4079497 | 10646         |
| Great American E & S Insurance Company *                | DE                   | 31-0954439 | 37532         |
| Great American Fidelity Insurance Company *             | DE                   | 31-1036473 | 41858         |
| Great American Insurance Agency, Inc.                   | OH                   | 31-1652643 |               |
| Great American Insurance Company of New York *          | NY                   | 13-5539046 | 22136         |
| Great American Lloyd's Insurance Company * @            | TX                   | 31-0974853 | 38024         |
| Great American Lloyd's, Inc.                            | TX                   | 31-1073664 |               |
| Great American Management Services, Inc.                | OH                   | 31-0856644 |               |
| Great American Protection Insurance Company *           | OH                   | 31-1288778 | 38580         |
| Great American Re Inc.                                  | DE                   | 31-0918893 |               |
| Great American Security Insurance Company *             | OH                   | 31-1209419 | 31135         |
| Great American Spirit Insurance Company *               | OH                   | 31-1237970 | 33723         |
| Insurance (GB) Limited *                                | GBR                  |            |               |
| Key Largo Group, Inc.                                   | FL                   | 59-1263251 |               |
| National Interstate Corporation (51.5%)                 | 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                   |            |               |
| National Interstate Insurance Company *                 | OH                   | 34-1607395 | 32620         |
| National Interstate Insurance Company of Hawaii, Inc. * | OH                   | 99-0345306 | 11051         |
| TransProtection Service Company                         | MO                   | 43-1254631 |               |
| Triumphe Casualty Company *                             | OH                   | 95-3623282 | 41106         |
| Vanliner Insurance Company *                            | MO                   | 86-0114294 | 21172         |
| Vanliner Reinsurance Limited *                          | BMU                  |            |               |
| Safety Claims & Litigation Services, LLC                | MT                   | 20-5546054 |               |
| Safety Claims and Litigation Services, LLC              | OH                   | 46-4570914 |               |
| Pinecrest Place LLC                                     | FL                   | 27-2226948 |               |
| PLLS Canada Insurance Brokers Inc. (49%)                | 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.             |    |
|            |            |                   |                   |              |            |                                                                        | Great American Specialty & Affinity Limited          | GBR                  | NIA                              | 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.             |    |
|            |            |                   | 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.....                          | Great American Holding, Inc.....               | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 43753.....        | 31-1054123        | .....        | ..... | .....                                                                  | Republic Indemnity Company of California.....      | CA.....              | IA.....                          | Republic Indemnity Company of America.....     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-1262960        | .....        | ..... | .....                                                                  | Risico Management Corporation.....                 | DE.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-0823725        | .....        | ..... | .....                                                                  | Dixie Terminal Corporation.....                    | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 98-0606803        | .....        | ..... | .....                                                                  | GAI Holding Bermuda Ltd.....                       | BMU.....             | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 98-0556144        | .....        | ..... | .....                                                                  | GAI Indemnity, Ltd.....                            | GBR.....             | IA.....                          | GAI Holding Bermuda Ltd.....                   | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | .....             | .....        | ..... | .....                                                                  | Marketform Group Limited.....                      | GBR.....             | NIA.....                         | GAI Holding Bermuda Ltd.....                   | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | .....             | .....        | ..... | .....                                                                  | Marketform Holdings Limited.....                   | GBR.....             | NIA.....                         | Marketform Group Limited.....                  | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 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.....              | UDP.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | 1..... |
| .....      | .....                              | .....             | 31-1422717        | .....        | ..... | .....                                                                  | AAG Insurance Agency, Inc.....                     | KY.....              | NIA.....                         | Great American Financial Resources, Inc.....   | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 34-1017531        | .....        | ..... | .....                                                                  | Ceres Group, Inc.....                              | DE.....              | NIA.....                         | Great American Financial Resources, Inc.....   | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 47-0717079        | .....        | ..... | .....                                                                  | Continental General Corporation.....               | NE.....              | NIA.....                         | Ceres Group, Inc.....                          | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 71404.....        | 47-0463747        | .....        | ..... | .....                                                                  | Continental General Insurance Company.....         | OH.....              | IA.....                          | Continental General Corporation.....           | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 34-1947042        | .....        | ..... | .....                                                                  | QQAAgency 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.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 63312.....        | 13-1935920        | .....        | ..... | .....                                                                  | Great American Life Insurance Company.....         | OH.....              | RE.....                          | Great American Financial Resources, 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..... |

**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..... | 67083.....        | 26-3260520        |              |     |                                                                        | Manhattan National Holding Corporation.....             | OH.....              | DS.....                          | Great American Life Insurance Company.....         | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          |       |
|            |                                    |                   | 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....          |       |
| 0084.....  | American Financial Group, Inc..... | 63479.....        | 74-2180806        |              |     |                                                                        | United Teacher Associates, Ltd.....                     | TX.....              | NIA.....                         | Great American Financial Resources, Inc.....       | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          | 1.... |
|            |                                    |                   | 58-0869673        |              |     |                                                                        | United Teacher Associates Insurance Company.....        | TX.....              | IA.....                          | United Teacher Associates, Ltd.....                | 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....          |       |
| 0084.....  | American Financial Group, Inc..... | 14084.....        | 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....          |       |
|            |                                    |                   | 27-4395897        |              |     |                                                                        | Livestock Market Enhancement Risk Retention Group.....  | NV.....              | IA.....                          | United States Livestock Producers, LLC.....        | Ownership.....                                                                   | ...99.000                                  | American Financial Group, Inc....          | 2.... |
|            |                                    |                   | 35351.....        |              |     |                                                                        | 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.....        | 31-0912199        |              |     |                                                                        | American Empire Insurance Company.....                  | OH.....              | IA.....                          | American Empire Surplus Lines Insurance Company... | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          |       |
|            |                                    |                   | 31-0973761        |              |     |                                                                        | American Empire Underwriters, Inc.....                  | TX.....              | NIA.....                         | American Empire Insurance Company.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          |       |
|            |                                    |                   | 59-1671722        |              |     |                                                                        | 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....          |       |
|            |                                    |                   | 73-0556513        |              |     |                                                                        | Mid-Continent Casualty Company.....                     | OH.....              | IA.....                          | Great American Holding, Inc.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          |       |
|            |                                    |                   | 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....          |       |
|            |                                    |                   | 73-0773259        |              |     |                                                                        | Oklahoma Surety Company.....                            | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                | 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, Compañía de Seguros, S.A. de C.V.....        | MEX.....             | IA.....                          | Great American Insurance Company.....              | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          |       |
|            |                                    |                   |                   |              |     |                                                                        | Financiadora de Primas Condor, S.A. de C.V.....         | MEX.....             | NIA.....                         | El Aguila, Compañía de Seguros, S.A. de C.V.....   | Ownership.....                                                                   | ...99.000                                  | American Financial Group, Inc....          |       |

**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) | *     |
|            |                                    |                   | 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.....                                                                   | 51.500                                     | American Financial Group, Inc....          |       |
|            |                                    |                   | 34-1899058        |              |            |                                                                        | American Highways Insurance Agency, Inc.....             | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | Great Ameri                                | 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....          |       |
|            |                                    |                   |                   |              |            |                                                                        | 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....          | ..... |
| .....      | .....                              | .....             | 43-1254631        | .....        | ..... | .....                                                                  | TransProtection Service Company.....                      | MO.....              | NIA.....                         | 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....          | ..... |
| 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 & Litigation Services, LLC.....             | MT.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc....          | ..... |
| .....      | .....                              | .....             | 46-4570914        | .....        | ..... | .....                                                                  | Great American Holding, Inc.....                          | OH.....              | 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....          | ..... |

Q13.4

| 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 March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

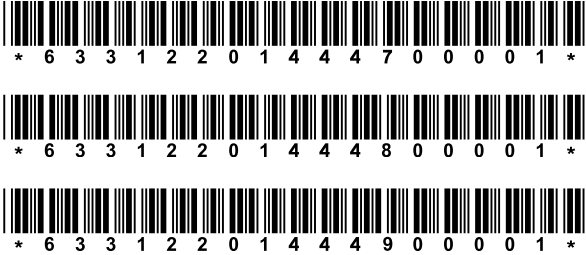
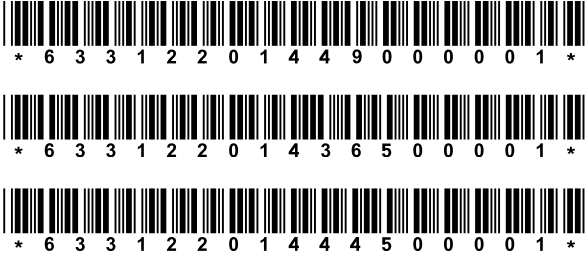
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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<br><br>December 31,<br>Prior Year Net<br>Admitted Assets |
|-----------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|------------------------------------------------------------|
|                                                                 | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                            |
| 2504. Inventory and prepaid assets on real estate holdings..... | .....2,747,121         | .....2,747,121                 | .....0                                           | .....                                                      |
| 2505. Accounts receivable.....                                  | .....801,140           | .....801,140                   | .....0                                           | .....                                                      |
| 2597. Summary of remaining write-ins for Line 25.....           | .....3,548,261         | .....3,548,261                 | .....0                                           | .....0                                                     |

Additional Write-ins for Liabilities:

|                                                       | 1<br><br>Current<br>Statement Date | 2<br><br>December 31<br>Prior Year |
|-------------------------------------------------------|------------------------------------|------------------------------------|
| 2504. Unfunded commitment fee liability.....          | .....1,862,318                     | .....2,055,941                     |
| 2597. Summary of remaining write-ins for Line 25..... | .....1,862,318                     | .....2,055,941                     |

Additional Write-ins for Summary of Operations:

|                                                          | 1<br><br>Current<br>Year to Date | 2<br><br>Prior<br>Year to Date | 3<br><br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------|----------------------------------|--------------------------------|------------------------------------------|
| 08.304. Miscellaneous income.....                        | .....7,715                       | .....8,781                     | .....33,245                              |
| 08.397. Summary of remaining write-ins for Line 8.3..... | .....7,715                       | .....8,781                     | .....33,245                              |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

|                                                                                       | 1            | 2                               |
|---------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                       | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 82,163,432   | 83,097,329                      |
| 2. Cost of acquired:                                                                  |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                           |              |                                 |
| 2.2 Additional investment made after acquisition.....                                 | 575,568      | 4,621,997                       |
| 3. Current year change in encumbrances.....                                           |              |                                 |
| 4. Total gain (loss) on disposals.....                                                |              | 4,024,853                       |
| 5. Deduct amounts received on disposals.....                                          |              | 6,117,399                       |
| 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.....                                            | 868,347      | 3,463,348                       |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 81,870,653   | 82,163,432                      |
| 10. Deduct total nonadmitted amounts.....                                             |              |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 81,870,653   | 82,163,432                      |

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                          | 1            | 2                               |
|--------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                          | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....                             | 664,336,377  | 473,137,934                     |
| 2. Cost of acquired:                                                                                                     |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                                                              | 82,830,009   | 246,853,736                     |
| 2.2 Additional investment made after acquisition.....                                                                    | 5,121,196    | 18,239,292                      |
| 3. Capitalized deferred interest and other.....                                                                          |              |                                 |
| 4. Accrual of discount.....                                                                                              | 101,748      | 207,109                         |
| 5. Unrealized valuation increase (decrease).....                                                                         |              |                                 |
| 6. Total gain (loss) on disposals.....                                                                                   |              |                                 |
| 7. Deduct amounts received on disposals.....                                                                             | 5,705,612    | 74,101,694                      |
| 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)..... | 746,683,718  | 664,336,377                     |
| 12. Total valuation allowance.....                                                                                       |              |                                 |
| 13. Subtotal (Line 11 plus Line 12).....                                                                                 | 746,683,718  | 664,336,377                     |
| 14. Deduct total nonadmitted amounts.....                                                                                |              |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14).....                                                | 746,683,718  | 664,336,377                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                             | 1            | 2                               |
|---------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                             | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 84,868,541   | 87,196,085                      |
| 2. Cost of acquired:                                                                        |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                                 | 11,663,636   | 48,269,770                      |
| 2.2 Additional investment made after acquisition.....                                       | 1,983,441    | 45,615,700                      |
| 3. Capitalized deferred interest and other.....                                             |              |                                 |
| 4. Accrual of discount.....                                                                 |              |                                 |
| 5. Unrealized valuation increase (decrease).....                                            | (2,788,440)  | (7,997,143)                     |
| 6. Total gain (loss) on disposals.....                                                      |              | 149,040                         |
| 7. Deduct amounts received on disposals.....                                                | 1,208,800    | 86,013,955                      |
| 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.....                   |              | 2,350,956                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 94,518,378   | 84,868,541                      |
| 12. Deduct total nonadmitted amounts.....                                                   |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 94,518,378   | 84,868,541                      |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                          | 1              | 2                               |
|------------------------------------------------------------------------------------------|----------------|---------------------------------|
|                                                                                          | Year to Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....      | 17,979,934,667 | 14,826,848,427                  |
| 2. Cost of bonds and stocks acquired.....                                                | 918,265,153    | 5,129,445,099                   |
| 3. Accrual of discount.....                                                              | 25,528,797     | 99,983,471                      |
| 4. Unrealized valuation increase (decrease).....                                         | 622,710        | 49,986,782                      |
| 5. Total gain (loss) on disposals.....                                                   | 11,733,641     | 70,940,794                      |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 495,140,339    | 2,163,015,848                   |
| 7. Deduct amortization of premium.....                                                   | 8,460,339      | 30,247,231                      |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    |                |                                 |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 865,461        | 4,006,826                       |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 18,431,618,829 | 17,979,934,667                  |
| 11. Deduct total nonadmitted amounts.....                                                | 1,000          | 1,000                           |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 18,431,617,829 | 17,979,933,667                  |

Statement as of March 31, 2014 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 NAIC Designation

QSI02

| NAIC Designation                         | 1<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| BONDS                                    |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 1. NAIC 1 (a).....                       | 13,543,082,877                                                       | 1,353,206,742                                  | 810,786,266                                    | 87,487,958                                             | 14,172,991,311                                               |                                                               |                                                              | 13,543,082,877                                                 |
| 2. NAIC 2 (a).....                       | 3,587,242,630                                                        | 123,760,305                                    | 56,693,562                                     | (42,200,940)                                           | 3,612,108,433                                                |                                                               |                                                              | 3,587,242,630                                                  |
| 3. NAIC 3 (a).....                       | 382,940,893                                                          | 7,077,590                                      | 22,550,641                                     | (29,826,520)                                           | 337,641,322                                                  |                                                               |                                                              | 382,940,893                                                    |
| 4. NAIC 4 (a).....                       | 119,987,033                                                          | 26,503,289                                     | 21,556,733                                     | 4,421,545                                              | 129,355,134                                                  |                                                               |                                                              | 119,987,033                                                    |
| 5. NAIC 5 (a).....                       | 44,868,013                                                           | 58,003                                         | 11,875,925                                     | 5,294,121                                              | 38,344,212                                                   |                                                               |                                                              | 44,868,013                                                     |
| 6. NAIC 6 (a).....                       | 30,317,579                                                           | 15,507,458                                     | 784,286                                        | (9,128,582)                                            | 35,912,169                                                   |                                                               |                                                              | 30,317,579                                                     |
| 7. Total Bonds.....                      | 17,708,439,025                                                       | 1,526,113,387                                  | 924,247,413                                    | 16,047,582                                             | 18,326,352,581                                               | 0                                                             | 0                                                            | 17,708,439,025                                                 |
| PREFERRED STOCK                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 8. NAIC 1.....                           |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 9. NAIC 2.....                           | 13,944,490                                                           |                                                |                                                | (18,061)                                               | 13,926,429                                                   |                                                               |                                                              | 13,944,490                                                     |
| 10. NAIC 3.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 11. NAIC 4.....                          | 1,519,292                                                            |                                                |                                                |                                                        | 1,519,292                                                    |                                                               |                                                              | 1,519,292                                                      |
| 12. NAIC 5.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 13. NAIC 6.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 14. Total Preferred Stock.....           | 15,463,782                                                           | 0                                              | 0                                              | (18,061)                                               | 15,445,721                                                   | 0                                                             | 0                                                            | 15,463,782                                                     |
| 15. Total Bonds and Preferred Stock..... | 17,723,902,807                                                       | 1,526,113,387                                  | 924,247,413                                    | 16,029,521                                             | 18,341,798,302                                               | 0                                                             | 0                                                            | 17,723,902,807                                                 |

(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 \$.....498,581,151; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

| Short-Term Investments |                                      |                |                     |                                         |                                                |
|------------------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
|                        | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
| 9199999.....           | .....498,581,151                     | .....XXX.....  | .....498,581,151    | .....16,906                             | .....                                          |

SCHEDULE DA - VERIFICATION

| Short-Term Investments                                                                   |                   |                                      |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
|                                                                                          | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | .....300,074,513  | .....332,345,566                     |
| 2. Cost of short-term investments acquired.....                                          | .....654,017,363  | .....923,691,074                     |
| 3. Accrual of discount.....                                                              |                   | .....40,382                          |
| 4. Unrealized valuation increase (decrease).....                                         |                   |                                      |
| 5. Total gain (loss) on disposals.....                                                   |                   |                                      |
| 6. Deduct consideration received on disposals.....                                       | .....455,510,725  | .....956,002,509                     |
| 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)..... | .....498,581,151  | .....300,074,513                     |
| 11. Deduct total nonadmitted amounts.....                                                |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....498,581,151  | .....300,074,513                     |

Statement as of March 31, 2014 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).....                  | 260,719,534  |
| 2.  | Cost paid/(consideration received) on additions.....                                             | 38,892,385   |
| 3.  | Unrealized valuation increase (decrease).....                                                    | 15,364,548   |
| 4.  | Total gain (loss) on termination recognized.....                                                 |              |
| 5.  | Considerations received (paid) on terminations.....                                              |              |
| 6.  | Amortization.....                                                                                | (39,457,593) |
| 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)..... | 275,518,874  |
| 10. | Deduct nonadmitted assets.....                                                                   |              |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                             | 275,518,874  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

**Sch. DB-Pt C-Sn 1**  
**NONE**

**Sch. DB-Pt C-Sn 2**  
**NONE**

Statement as of March 31, 2014 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.....                                                             | 275,518,874                        |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... |                                    |
| 3.  | Total (Line 1 plus Line 2).....                                                               | 275,518,874                        |
| 4.  | Part D, Section 1, Column 5.....                                                              | 275,518,874                        |
| 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.....                                                             | 275,518,874                        |
| 8.  | Part B, Section 1, Column 13.....                                                             |                                    |
| 9.  | Total (Line 7 plus Line 8).....                                                               | 275,518,874                        |
| 10. | Part D, Section 1, Column 8.....                                                              | 275,518,874                        |
| 11. | Part D, Section 1, Column 9.....                                                              |                                    |
| 12. | Total (Line 9 minus Line 10 minus Line 11).....                                               | 0                                  |
|     |                                                                                               | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21.....                                                             |                                    |
| 14. | Part B, Section 1, Column 20.....                                                             |                                    |
| 15. | Part D, Section 1, Column 11.....                                                             |                                    |
| 16. | Total (Line 13 plus Line 14 minus Line 15).....                                               | 0                                  |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE



**SCHEDULE 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.... | .....4.750       |                                    | .....1,486,069                               | .....16,900,000             |
| Embassy Suites New Orleans.....                                                     | New Orleans.....              | LA..... |           | 10/25/2012.... | .....4.750       |                                    | .....3,488,465                               | .....28,600,000             |
| Exactware.....                                                                      | Lehi.....                     | UT..... |           | 02/24/2014.... | .....4.700       | .....23,800,000                    |                                              | .....31,990,000             |
| Stop N' Go Center.....                                                              | Fargo.....                    | ND..... |           | 03/18/2014.... | .....5.150       | .....11,100,000                    |                                              | .....15,200,000             |
| All Seasons.....                                                                    | West Bloomfield Township..... | MI..... |           | 03/28/2014.... | .....5.250       | .....18,000,000                    |                                              | .....32,564,000             |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |                               |         |           | .....XXX.....  | .....XXX.....    | .....52,900,000                    | .....4,974,534                               | .....125,254,000            |
| Mezzanine Loans                                                                     |                               |         |           |                |                  |                                    |                                              |                             |
| Invitation Homes.....                                                               | New York.....                 | NY..... |           | 11/27/2013.... | .....3.750       |                                    | .....146,662                                 | .....53,649,837             |
| SFRA III.....                                                                       | Austin.....                   | TX..... |           | 03/26/2014.... | .....3.404       | .....29,930,009                    |                                              | .....29,930,009             |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....                  |                               |         |           | .....XXX.....  | .....XXX.....    | .....29,930,009                    | .....146,662                                 | .....83,579,846             |
| 0899999. Total - Mortgages in Good Standing.....                                    |                               |         |           | .....XXX.....  | .....XXX.....    | .....82,830,009                    | .....5,121,196                               | .....208,833,846            |
| 3399999. Total Mortgages.....                                                       |                               |         |           | .....XXX.....  | .....XXX.....    | .....82,830,009                    | .....5,121,196                               | .....208,833,846            |

**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/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest<br>and Other | Total<br>Change in<br>Book Value<br>(8+9-10+11) | Total<br>Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued Interest<br>on Disposal | Consideration | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal |
| Mortgages With Partial Repayments |                    |         |           |                |                |                                                                                   |                                                   |                                                   |                                                                       |                                                  |                                                 |                                                         |                                                                                       |               |                                                   |                                        |                                     |
| Biltmore Hotel.....               | Coral Gables.....  | FL..... | .....     | 08/13/1999.... | 03/12/2014.... | .....132,291                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....132,291                                                                          | .....132,291  | .....                                             | .....                                  | .....0                              |
| JQH - Murfreesboro.....           | Murfreesboro.....  | TN..... | .....     | 08/16/2007.... | 03/03/2014.... | .....171,313                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....171,313                                                                          | .....171,313  | .....                                             | .....                                  | .....0                              |
| Sandestin.....                    | Destin.....        | FL..... | .....     | 03/12/2010.... | 03/12/2014.... | .....253,761                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....253,761                                                                          | .....253,761  | .....                                             | .....                                  | .....0                              |
| 633 Folsom.....                   | San Francisco..... | CA..... | .....     | 05/27/2010.... | 03/12/2014.... | .....76,218                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....76,218                                                                           | .....76,218   | .....                                             | .....                                  | .....0                              |
| Bella Roe Plaza.....              | Reoland Park.....  | KS..... | .....     | 09/28/2010.... | 03/12/2014.... | .....27,613                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....27,613                                                                           | .....27,613   | .....                                             | .....                                  | .....0                              |
| One Greenway Centre.....          | Franklin.....      | TN..... | .....     | 01/14/2011.... | 03/12/2014.... | .....129,891                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....129,891                                                                          | .....129,891  | .....                                             | .....                                  | .....0                              |
| Wild Dunes Resort.....            | Isle of Palms..... | SC..... | .....     | 03/30/2011.... | 03/12/2014.... | .....87,916                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....87,916                                                                           | .....87,916   | .....                                             | .....                                  | .....0                              |
| Koyo Building.....                | Greenville.....    | SC..... | .....     | 08/31/2011.... | 03/12/2014.... | .....73,327                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....73,327                                                                           | .....73,327   | .....                                             | .....                                  | .....0                              |
| Shoppes at Apollo Beach.....      | Apollo.....        | FL..... | .....     | 09/01/2011.... | 03/12/2014.... | .....26,944                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....26,944                                                                           | .....26,944   | .....                                             | .....                                  | .....0                              |
| Santa Monica Pacific Pier.....    | Santa Monica.....  | CA..... | .....     | 09/28/2011.... | 03/12/2014.... | .....92,573                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....92,573                                                                           | .....92,573   | .....                                             | .....                                  | .....0                              |
| Miami Beach Marina.....           | Miami.....         | FL..... | .....     | 11/22/2011.... | 03/12/2014.... | .....144,554                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....144,554                                                                          | .....144,554  | .....                                             | .....                                  | .....0                              |
| Convention Center Parking.....    | Philadelphia.....  | PA..... | .....     | 01/31/2012.... | 03/12/2014.... | .....55,726                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....55,726                                                                           | .....55,726   | .....                                             | .....                                  | .....0                              |
| Willow Lakes Apartments.....      | Port Arthur.....   | TX..... | .....     | 02/07/2012.... | 03/12/2014.... | .....181,966                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....181,966                                                                          | .....181,966  | .....                                             | .....                                  | .....0                              |
| Elitch Gardens.....               | Denver.....        | CO..... | .....     | 05/01/2012.... | 03/12/2014.... | .....144,371                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....144,371                                                                          | .....144,371  | .....                                             | .....                                  | .....0                              |
| McHenry Row.....                  | Baltimore.....     | MD..... | .....     | 06/29/2012.... | 03/12/2014.... | .....110,785                                                                      | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....110,785                                                                          | .....110,785  | .....                                             | .....                                  | .....0                              |
| Hilton Jackson Hotel.....         | Jackson.....       | MS..... | .....     | 08/16/2012.... | 03/12/2014.... | .....70,062                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....70,062                                                                           | .....70,062   | .....                                             | .....                                  | .....0                              |
| Montauk Yacht Club.....           | Montauk.....       | NY..... | .....     | 10/19/2012.... | 03/12/2014.... | .....90,587                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....90,587                                                                           | .....90,587   | .....                                             | .....                                  | .....0                              |
| Whispering Wind.....              | Phoenix.....       | AZ..... | .....     | 05/17/2013.... | 03/12/2014.... | .....48,262                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....48,262                                                                           | .....48,262   | .....                                             | .....                                  | .....0                              |
| Semoran Commercenter..            | Orlando.....       | FL..... | .....     | 06/21/2013.... | 03/12/2014.... | .....68,134                                                                       | .....                                             | .....                                             | .....                                                                 | .....                                            | .....0                                          | .....                                                   | .....68,134                                                                           | .....68,134   | .....                                             | .....                                  | .....0                              |

QE02

**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 |
| Valassis at Sky Harbor.....                             | Phoenix.....            | AZ..... |           | 06/26/2013.... | 03/12/2014.... | .....49,007                                                          | .....                                    |                                          |                                                           |                                         | .....0                                 |                                             | .....49,007                                                           | .....49,007    |                                          |                                  | .....0                        |
| Old Palm Golf Club.....                                 | Palm Beach Gardens..... | FL..... |           | 08/22/2013.... | 03/12/2014.... | .....3,441,313                                                       |                                          |                                          |                                                           |                                         | .....0                                 |                                             | .....3,441,313                                                        | .....3,441,313 |                                          |                                  | .....0                        |
| L-3 Communications.....                                 | Salt Lake City.....     | UT..... |           | 11/08/2013.... | 03/12/2014.... | .....72,574                                                          |                                          |                                          |                                                           |                                         | .....0                                 |                                             | .....72,574                                                           | .....72,574    |                                          |                                  | .....0                        |
| Residence Inn Sacramento                                | Sacramento.....         | CA..... |           | 11/12/2013.... | 03/12/2014.... | .....93,504                                                          |                                          |                                          |                                                           |                                         | .....0                                 |                                             | .....93,504                                                           | .....93,504    |                                          |                                  | .....0                        |
| Invitation Homes.....                                   | New York.....           | NY..... |           | 11/27/2013.... | 03/17/2014.... | .....23,462                                                          |                                          |                                          |                                                           |                                         | .....0                                 |                                             | .....23,462                                                           | .....23,462    |                                          |                                  | .....0                        |
| Old Standard.....                                       | Cincinnati.....         | OH..... |           | 01/01/2006.... | 03/07/214....  | .....38,016                                                          |                                          |                                          |                                                           |                                         | .....0                                 |                                             | .....38,016                                                           | .....38,016    |                                          |                                  | .....0                        |
| OCWEN OWLIC.....                                        | Cincinnati.....         | OH..... |           | 01/01/2006.... | 03/07/2014.... | .....1,443                                                           |                                          |                                          |                                                           |                                         | .....0                                 |                                             | .....1,443                                                            | .....1,443     |                                          |                                  | .....0                        |
| 0299999. Total - Mortgages With Partial Repayments..... |                         |         |           |                |                | .....5,705,612                                                       | .....0                                   | .....0                                   | .....0                                                    | .....0                                  | .....0                                 | .....0                                      | .....5,705,612                                                        | .....5,705,612 | .....0                                   | .....0                           | .....0                        |
| 0599999. Total Mortgages.....                           |                         |         |           |                |                | .....5,705,612                                                       | .....0                                   | .....0                                   | .....0                                                    | .....0                                  | .....0                                 | .....0                                      | .....5,705,612                                                        | .....5,705,612 | .....0                                   | .....0                           | .....0                        |

SCHEDULE BA - PART 2

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

| 1                                                                                                                                 |    |   | 2                                                |                   | Location |                                                  | 5 | 6              | 7 | 8 | 9          | 10        | 11 | 12 | 13       |                                   |
|-----------------------------------------------------------------------------------------------------------------------------------|----|---|--------------------------------------------------|-------------------|----------|--------------------------------------------------|---|----------------|---|---|------------|-----------|----|----|----------|-----------------------------------|
|                                                                                                                                   |    |   |                                                  |                   | 3        | 4                                                |   |                |   |   |            |           |    |    |          | Name of Vendor or General Partner |
| CUSIP Identification                                                                                                              |    |   | Name or Description                              |                   | 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.... |   |   |            | 22,385    |    |    |          | 1.6                               |
| 000000                                                                                                                            | 00 | 0 | Snow, Phipps, & Guggenheim II, L.P. ....         | Wilmington.....   | DE.....  | Snow, Phipps, & Guggenheim II, L.P.....          |   | 01/08/2010.... |   |   |            | 111,527   |    |    |          | 1.0                               |
| 722480                                                                                                                            | ZZ | 6 | Pineapple Square Properties LLC .....            | Sarasota.....     | FL.....  | The Isaac Group Holdings, LLC.....               |   | 04/19/2006.... |   |   |            | 136,042   |    |    |          | 12.0                              |
| 000000                                                                                                                            | 00 | 0 | NB Strategic Co-Investment Partners II L.P. .... | New York.....     | NY.....  | NB Strategic Co Investment Partners II LP.....   |   | 10/01/2012.... |   |   |            | 649,622   |    |    |          | 0.7                               |
| 000000                                                                                                                            | 00 | 0 | NB Secondary Opportunities Fund III L.P. ....    | New York.....     | NY.....  | NB Secondary Opportunities Fund III L.P. ....    |   | 05/23/2013.... |   |   |            | 521,297   |    |    |          | 0.7                               |
| 000000                                                                                                                            | 00 | 0 | Cintrifuse Early Stage Capital Fund I, LLC ..... | Cincinnati.....   | OH.....  | Cintrifuse Early Stage Capital Fund I, LLC ..... |   | 04/29/2013.... |   |   |            | 52,568    |    |    |          | 2.9                               |
| 000000                                                                                                                            | 00 | 0 | Solamere Capital Fund II, LP .....               | Boston.....       | MA.....  | Solamere Capital Fund II, LP .....               |   | 08/19/2013.... |   |   |            | 280,000   |    |    |          | 2.4                               |
| 000000                                                                                                                            | 00 | 0 | Solamere Capital Fund II-A, LP .....             | Boston.....       | MA.....  | Solamere Capital Fund II-A, LP .....             |   | 08/19/2013.... |   |   |            | 210,000   |    |    |          | 3.8                               |
| 000000                                                                                                                            | 00 | 0 | Northcreek Mezzanine Fund II, L.P.....           | Cincinnati.....   | OH.....  | Northcreek Mezzanine Fund II, L.P.....           |   | 10/09/2013.... |   |   | 113,636    |           |    |    |          | 3.9                               |
| 000000                                                                                                                            | 00 | 0 | LLR Equity Partners IV, L.P.....                 | Philadelphia..... | PA.....  | LLR Equity Partners IV, L.P.....                 |   | 08/27/2012.... |   |   | 1,050,000  |           |    |    |          | 0.7                               |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... |    |   |                                                  |                   |          |                                                  |   |                |   |   | 1,163,636  | 1,983,441 | 0  | 0  | XXX..... |                                   |
| Any Other Class of Asset - Unaffiliated                                                                                           |    |   |                                                  |                   |          |                                                  |   |                |   |   |            |           |    |    |          |                                   |
| 000000                                                                                                                            | 00 | 0 | AMMC CLO XIV WAREHOUSE.....                      | George Town.....  | KY.....  | UBS Securities LLC.....                          |   | 01/21/2014.... |   |   | 10,500,000 |           |    |    |          | 70.0                              |
| 4299999. Total - Any Other Class of Asset - Unaffiliated.....                                                                     |    |   |                                                  |                   |          |                                                  |   |                |   |   | 10,500,000 | 0         | 0  | 0  | XXX..... |                                   |
| 4499999. Subtotal - Unaffiliated.....                                                                                             |    |   |                                                  |                   |          |                                                  |   |                |   |   | 11,663,636 | 1,983,441 | 0  | 0  | XXX..... |                                   |
| 4699999. Totals.....                                                                                                              |    |   |                                                  |                   |          |                                                  |   |                |   |   | 11,663,636 | 1,983,441 | 0  | 0  | XXX..... |                                   |

SCHEDULE BA - PART 3

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

| 1                                                                                                                            | 2                      |   | Location                                    |              | 5                                          | 6                              | 7                | 8                                                                      | Changes in Book/Adjusted Carrying Value           |                                                                        |                                                                       |                                                  |                                                 |                                                        | 15                                                                     | 16            | 17                                                | 18                                     | 19                                  | 20                   |
|------------------------------------------------------------------------------------------------------------------------------|------------------------|---|---------------------------------------------|--------------|--------------------------------------------|--------------------------------|------------------|------------------------------------------------------------------------|---------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------------------|---------------|---------------------------------------------------|----------------------------------------|-------------------------------------|----------------------|
| CUSIP<br>Identification                                                                                                      | Name or<br>Description |   | 3                                           | 4            | Name of Purchaser or<br>Nature of Disposal | Date<br>Originally<br>Acquired | Disposal<br>Date | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances,<br>Prior Year | 9                                                 | 10                                                                     | 11                                                                    | 12                                               | 13                                              | 14                                                     | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>on Disposal | Consideration | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Investment<br>Income |
|                                                                                                                              |                        |   | City                                        | State        |                                            |                                |                  |                                                                        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Depreciation)<br>or<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest<br>and Other | Total<br>Change in<br>B./A.C.V.<br>(9+10-11+12) | Total<br>Foreign<br>Exchange<br>Change in<br>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       | 01/21/2014                                                             | 39,546                                            |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 39,546                                                                 | 39,546        |                                                   |                                        | 0                                   | 5,454                |
| 000000                                                                                                                       | 00                     | 0 | River Cities Capital Fund IV, LP            | Cincinnati   | OH                                         | Distribution                   | 09/30/2012       | 01/08/2014                                                             | 69,619                                            |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 69,619                                                                 | 69,619        |                                                   |                                        | 0                                   |                      |
| 000000                                                                                                                       | 00                     | 0 | NB Strategic Co-Investment Partners II L.P. | New York     | NY                                         | Distribution                   | 10/01/2012       | 01/29/2014                                                             | 210,536                                           |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 210,536                                                                | 210,536       |                                                   |                                        | 0                                   | 189,862              |
| 000000                                                                                                                       | 00                     | 0 | Lubert-Adler Real Estate Fund VII, LP       | Philadelphia | PA                                         | Distribution                   | 10/15/2013       | 03/31/2014                                                             | 57,745                                            |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 57,745                                                                 | 57,745        |                                                   |                                        | 0                                   | (26,495)             |
| 000000                                                                                                                       | 00                     | 0 | A&M Capital Partners, LP                    | Greenwich    | CT                                         | Distribution                   | 12/06/2013       | 01/24/2014                                                             | 353,117                                           |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 353,117                                                                | 353,117       |                                                   |                                        | 0                                   | 26,127               |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated |                        |   |                                             |              |                                            |                                |                  |                                                                        | 730,562                                           | 0                                                                      | 0                                                                     | 0                                                | 0                                               | 0                                                      | 730,562                                                                | 730,562       | 0                                                 | 0                                      | 0                                   | 194,949              |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated                    |                        |   |                                             |              |                                            |                                |                  |                                                                        |                                                   |                                                                        |                                                                       |                                                  |                                                 |                                                        |                                                                        |               |                                                   |                                        |                                     |                      |
| 000000                                                                                                                       | 00                     | 0 | GALIC Pointe, LLC                           | Destin       | FL                                         | Distribution                   | 03/25/2011       | 03/31/2014                                                             | 28,555                                            |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 28,555                                                                 | 28,555        |                                                   |                                        | 0                                   | (28,555)             |
| 000000                                                                                                                       | 00                     | 0 | GALIC - Sorrento, LLC                       | Coral Gables | FL                                         | Distribution                   | 06/27/2012       | 03/31/2014                                                             | 246,228                                           |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 246,228                                                                | 246,228       |                                                   |                                        | 0                                   | (58,836)             |
| 000000                                                                                                                       | 00                     | 0 | NP Acquisition, LLC                         | Newport      | KY                                         | Distribution                   | 12/16/2011       | 01/29/2014                                                             | 203,456                                           |                                                                        |                                                                       |                                                  |                                                 | 0                                                      | 203,456                                                                | 203,456       |                                                   |                                        | 0                                   |                      |
| 1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated   |                        |   |                                             |              |                                            |                                |                  |                                                                        | 478,238                                           | 0                                                                      | 0                                                                     | 0                                                | 0                                               | 0                                                      | 478,238                                                                | 478,238       | 0                                                 | 0                                      | 0                                   | (87,391)             |
| 4499999. Subtotal - Unaffiliated                                                                                             |                        |   |                                             |              |                                            |                                |                  |                                                                        | 730,562                                           | 0                                                                      | 0                                                                     | 0                                                | 0                                               | 0                                                      | 730,562                                                                | 730,562       | 0                                                 | 0                                      | 0                                   | 194,949              |
| 4599999. Subtotal - Affiliated                                                                                               |                        |   |                                             |              |                                            |                                |                  |                                                                        | 478,238                                           | 0                                                                      | 0                                                                     | 0                                                | 0                                               | 0                                                      | 478,238                                                                | 478,238       | 0                                                 | 0                                      | 0                                   | (87,391)             |
| 4699999. Totals                                                                                                              |                        |   |                                             |              |                                            |                                |                  |                                                                        | 1,208,800                                         | 0                                                                      | 0                                                                     | 0                                                | 0                                               | 0                                                      | 1,208,800                                                              | 1,208,800     | 0                                                 | 0                                      | 0                                   | 107,559              |

**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<br>Identification                                                                        | Description                                   |  |  | Foreign | Date<br>Acquired | Name of Vendor                      | Number of<br>Shares of Stock | Actual Cost      | Par Value       | Paid for<br>Accrued Interest<br>and Dividends | NAIC Designation<br>or Market<br>Indicator (a) |
| Bonds - U.S. States, Territories and Possessions                                               |                                               |  |  |         |                  |                                     |                              |                  |                 |                                               |                                                |
| 604129 F8 4                                                                                    | MINNESOTA ST A 3.00 08/01/2032.....           |  |  |         | ...02/05/2014    | RAYMOND JAMES & ASSOCIATES.....     |                              | .....4,998,901   | .....5,895,000  | .....4,421                                    | 1FE.....                                       |
| 1799999. Total Bonds - U.S. States, Territories and Possessions.....                           |                                               |  |  |         |                  |                                     |                              | .....4,998,901   | .....5,895,000  | .....4,421                                    | .....XXX.....                                  |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions                     |                                               |  |  |         |                  |                                     |                              |                  |                 |                                               |                                                |
| 60374Y 8A 8                                                                                    | MINNEAPOLIS MN DOWNTOWN 4.379 03/01/2034..... |  |  |         | ...02/13/2014    | WELLS FARGO BROKERAGE SERVICES..... |                              | .....3,000,000   | .....3,000,000  |                                               | 1FE.....                                       |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions..... |                                               |  |  |         |                  |                                     |                              | .....3,000,000   | .....3,000,000  | .....0                                        | .....XXX.....                                  |
| Bonds - U.S. Special Revenue and Special Assessment                                            |                                               |  |  |         |                  |                                     |                              |                  |                 |                                               |                                                |
| 040627 DX 6                                                                                    | AZ ST PWR AUTH 4.918 10/01/2045.....          |  |  |         | ...03/19/2014    | JP MORGAN SECURITIES INC.....       |                              | .....7,500,000   | .....7,500,000  |                                               | 1FE.....                                       |
| 088518 CL 7                                                                                    | BEXAR CNTY TX B 6.98 08/15/2032.....          |  |  |         | ...02/07/2014    | RAYMOND JAMES & ASSOCIATES.....     |                              | .....1,823,089   | .....1,535,000  | .....52,679                                   | 1FE.....                                       |
| 13077C TL 8                                                                                    | CA ST UNIV BABS 6.484 11/01/2041.....         |  |  |         | ...01/28/2014    | BARCLAYS CAPITAL.....               |                              | .....2,323,660   | .....2,000,000  | .....32,420                                   | 1FE.....                                       |
| 13077C TL 8                                                                                    | CA ST UNIV BABS 6.484 11/01/2041.....         |  |  |         | ...02/03/2014    | BARCLAYS CAPITAL.....               |                              | .....560,194     | .....480,000    | .....8,213                                    | 1FE.....                                       |
| 167736 YV 3                                                                                    | CHICAGO IL WTR C 6.642 11/01/2029.....        |  |  |         | ...03/12/2014    | RAYMOND JAMES & ASSOCIATES.....     |                              | .....7,586,527   | .....6,710,000  | .....168,367                                  | 1FE.....                                       |
| 38375B 4Z 2                                                                                    | GNR 2013-H16 FI WAC-IO 07/20/2063.....        |  |  |         | ...01/28/2014    | RBS SECURITIES/GREENWICH.....       |                              | .....3,453,552   |                 | .....57,330                                   | 1.....                                         |
| 38375U BQ 2                                                                                    | GNR 2013-H24 BI WAC-IO 09/20/2063.....        |  |  |         | ...02/26/2014    | BANC OF AMERICA SECURITIES.....     |                              | .....3,069,834   |                 | .....3,413                                    | 1.....                                         |
| 38375U CG 3                                                                                    | GNR 2014-H02 AI IO 1.3837 12/20/2063.....     |  |  |         | ...03/27/2014    | BANC OF AMERICA SECURITIES.....     |                              | .....4,039,003   |                 | .....68,757                                   | 1.....                                         |
| 38375U DC 1                                                                                    | GNR 2014-H01 AI WAC-IO 01/20/2064.....        |  |  |         | ...01/29/2014    | STIFEL NICOLAUS.....                |                              | .....6,100,000   |                 | .....92,987                                   | 1.....                                         |
| 38375U EF 3                                                                                    | GNR 2014-H03 IS1 WAC-IO 02/20/2064.....       |  |  |         | ...02/10/2014    | RBS SECURITIES/GREENWICH.....       |                              | .....1,739,075   |                 | .....26,196                                   | 1.....                                         |
| 442435 5B 5                                                                                    | HOUSTON TX UTL SYS B 3.828 05/15/2028.....    |  |  |         | ...03/13/2014    | JP MORGAN SECURITIES INC.....       |                              | .....15,000,000  | .....15,000,000 |                                               | 1FE.....                                       |
| 452227 JN 2                                                                                    | IL ST SALES TAX REV 4.62 06/15/2038.....      |  |  |         | ...03/11/2014    | JP MORGAN SECURITIES INC.....       |                              | .....13,000,000  | .....13,000,000 |                                               | 1FE.....                                       |
| 544712 2H 4                                                                                    | LOS ANGELES CTY SALES TAX 5.735 6/1/39.....   |  |  |         | ...02/25/2014    | GOLDMAN SACHS.....                  |                              | .....6,095,318   | .....5,300,000  | .....73,456                                   | 1FE.....                                       |
| 56052E 7M 4                                                                                    | MAINE HSG AUTH A-2 4.00 11/15/2028.....       |  |  |         | ...01/29/2014    | BANC OF AMERICA SECURITIES.....     |                              | .....2,000,000   | .....2,000,000  |                                               | 1FE.....                                       |
| 57604T AC 0                                                                                    | MA TRN FD REV 5.631 06/01/2030.....           |  |  |         | ...01/03/2014    | RAMIREZ AND COMPANY.....            |                              | .....1,394,925   | .....1,250,000  | .....7,234                                    | 1FE.....                                       |
| 649883 XV 2                                                                                    | NY MTGE AGY 183 4.45 10/01/2029.....          |  |  |         | ...02/13/2014    | MORGAN STANLEY.....                 |                              | .....2,000,000   | .....2,000,000  |                                               | 1FE.....                                       |
| 649907 YA 4                                                                                    | NY ST DORM AUTH A 4.802 12/01/2034.....       |  |  |         | ...01/07/2014    | BARCLAYS CAPITAL.....               |                              | .....14,613,100  | .....14,500,000 | .....40,617                                   | 1FE.....                                       |
| 80168N EP 0                                                                                    | SANTA CLARA CA BAB 5.876 04/01/2032.....      |  |  |         | ...01/29/2014    | RAYMOND JAMES & ASSOCIATES.....     |                              | .....1,564,732   | .....1,370,000  | .....27,281                                   | 1FE.....                                       |
| 83190A AB 9                                                                                    | SBA POOL 523402 6.54 PT 01/20/2035.....       |  |  |         | ...03/15/2014    | Capital Interest.....               |                              | .....67,855      | .....953,117    |                                               | 1.....                                         |
| 84247P JA 0                                                                                    | STHRN CA PUB PWR AUTH B 3.758 07/01/2025..... |  |  |         | ...03/14/2014    | GOLDMAN SACHS.....                  |                              | .....5,360,000   | .....5,360,000  |                                               | 1FE.....                                       |
| 914119 YR 7                                                                                    | UNIV OF CINCINNATI OH D 5.153 06/01/2033..... |  |  |         | ...02/07/2014    | RBC CAPITAL MARKETS.....            |                              | .....1,029,160   | .....1,000,000  | .....7,443                                    | 1FE.....                                       |
| 92778L BK 5                                                                                    | VA ST CMWLTH UNIV A 3.858 01/01/2024.....     |  |  |         | ...01/30/2014    | WELLS FARGO BROKERAGE SERVICES..... |                              | .....4,000,000   | .....4,000,000  |                                               | 1FE.....                                       |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....                        |                                               |  |  |         |                  |                                     |                              | .....104,320,024 | .....83,958,117 | .....666,394                                  | .....XXX.....                                  |
| Bonds - Industrial and Miscellaneous                                                           |                                               |  |  |         |                  |                                     |                              |                  |                 |                                               |                                                |
| 000292 AA 0                                                                                    | AAA 2007-2 A1 SEQ FLT 01/27/46.....           |  |  |         | ...11/04/2010    | BANK OF AMER/ML.....                |                              |                  |                 |                                               | 1FM.....                                       |
| 00100F AC 9                                                                                    | ACIS 2014-3A A1F CLO 3.7 02/01/2026.....      |  |  | R.....  | ...01/16/2014    | JEFFERIES & CO.....                 |                              | .....8,955,000   | .....9,000,000  |                                               | 1FE.....                                       |
| 00173P AD 7                                                                                    | AMMC 2005-4A D CLO FLT 03/25/2017.....        |  |  | R.....  | ...03/13/2014    | WELLS FARGO BROKERAGE SERVICES..... |                              | .....3,324,563   | .....3,400,000  | .....16,798                                   | 2AM.....                                       |
| 00206R CE 0                                                                                    | AT&T INC 3.90 03/11/2024.....                 |  |  |         | ...03/05/2014    | WELLS FARGO BROKERAGE SERVICES..... |                              | .....9,969,600   | .....10,000,000 |                                               | 1FE.....                                       |
| 00213R AB 9                                                                                    | ARLFR 2012-1A A2 SEQ SNR 3.81 12/15/2042..... |  |  |         | ...03/27/2014    | BANC OF AMERICA SECURITIES.....     |                              | .....13,400,064  | .....13,518,000 | .....22,890                                   | 1FE.....                                       |
| 002799 AN 4                                                                                    | ABBAY NATL TREAS 4.00 03/13/2024.....         |  |  | R.....  | ...03/10/2014    | MORGAN STANLEY.....                 |                              | .....7,946,560   | .....8,000,000  |                                               | 1FE.....                                       |
| 008252 AM 0                                                                                    | AFFILIATED MANAGERS 4.25 02/15/2024.....      |  |  |         | ...02/06/2014    | BANC OF AMERICA SECURITIES.....     |                              | .....11,895,720  | .....12,000,000 |                                               | 2FE.....                                       |
| 00912X AM 6                                                                                    | AIR LEASE CORP 3.875 04/01/2021.....          |  |  |         | ...03/04/2014    | JP MORGAN SECURITIES INC.....       |                              | .....7,984,160   | .....8,000,000  |                                               | 2FE.....                                       |
| 009503 AB 9                                                                                    | AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032.....  |  |  | R.....  | ...12/03/2013    | NOMURA SECURITIES INTL.....         |                              |                  |                 |                                               | 1FE.....                                       |

QE04

Statement as of March 31, 2014 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) |
| 009503 AB 9          | AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032.....  |  | R.....  | ...01/14/2014 | NOMURA SECURITIES INTL.....     | .....                     | .....3,787,418  | .....4,532,437  | .....111                                | 1FE.....                                 |
| 03764X AD 9          | APID 2014-17A A2B CLO MEZ 4.25 04/17/26.....  |  | R.....  | ...03/20/2014 | BANC OF AMERICA SECURITIES..... | .....                     | .....3,230,500  | .....3,250,000  | .....                                   | 1FE.....                                 |
| 03764X AG 2          | APID 2014-17A A1B CLO SSNR 3.46 04/17/26..... |  | R.....  | ...03/20/2014 | BANC OF AMERICA SECURITIES..... | .....                     | .....10,000,000 | .....10,000,000 | .....                                   | 1FE.....                                 |
| 04010L AN 3          | ARES CAPITAL CORP 4.00 11/30/2018.....        |  | .....   | ...01/23/2014 | BANC OF AMERICA SECURITIES..... | .....                     | .....3,081,000  | .....3,000,000  | .....28,031                             | 2FE.....                                 |
| 04280P AC 1          | AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26..... |  | R.....  | ...02/06/2014 | JEFFERIES & CO.....             | .....                     | .....15,000,000 | .....15,000,000 | .....                                   | 1FE.....                                 |
| 05115E AB 6          | AUGUSTA FNDG IV 6.9 11/15/15.....             |  | .....   | ...02/14/2014 | Intercompany Sale.....          | .....                     | .....1,491,409  | .....1,515,549  | .....25,853                             | 3.....                                   |
| 052528 AH 9          | AUST & NZ BANK 4.50 03/19/2024.....           |  | R.....  | ...03/12/2014 | CITIGROUP.....                  | .....                     | .....8,987,760  | .....9,000,000  | .....                                   | 1FE.....                                 |
| 05363U AG 8          | AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26.....  |  | R.....  | ...03/19/2014 | MORGAN STANLEY.....             | .....                     | .....5,000,000  | .....5,000,000  | .....                                   | 1FE.....                                 |
| 05533D EY 8          | BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE..... |  | .....   | ...01/26/2014 | Capital Interest.....           | .....                     | .....5,804      | .....6,826      | .....                                   | 1FM.....                                 |
| 05533D EY 8          | BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE..... |  | .....   | ...02/26/2014 | Capital Interest.....           | .....                     | .....5,863      | .....6,896      | .....                                   | 1FM.....                                 |
| 05533D EY 8          | BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE..... |  | .....   | ...03/26/2014 | Capital Interest.....           | .....                     | .....5,904      | .....6,925      | .....                                   | 1FM.....                                 |
| 05565Q CP 1          | BP CAPITAL PLC 3.814 02/10/2024.....          |  | R.....  | ...02/05/2014 | RBS SECURITIES/GREENWICH.....   | .....                     | .....8,000,000  | .....8,000,000  | .....                                   | 1FE.....                                 |
| 05952X AL 8          | BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037..... |  | .....   | ...09/26/2013 | Capital Interest.....           | .....                     | .....           | .....(29,975)   | .....                                   | 1FM.....                                 |
| 05952X AL 8          | BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037..... |  | .....   | ...10/26/2013 | Capital Interest.....           | .....                     | .....           | .....(29,975)   | .....                                   | 1FM.....                                 |
| 05952X AL 8          | BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037..... |  | .....   | ...11/26/2013 | Capital Interest.....           | .....                     | .....           | .....(29,975)   | .....                                   | 1FM.....                                 |
| 05952X AL 8          | BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037..... |  | .....   | ...12/26/2013 | Capital Interest.....           | .....                     | .....           | .....(29,975)   | .....                                   | 1FM.....                                 |
| 06051G FB 0          | BANK OF AMER CRP MTN 4.125 01/22/2024.....    |  | .....   | ...01/15/2014 | BANC OF AMERICA SECURITIES..... | .....                     | .....6,994,890  | .....7,000,000  | .....                                   | 1FE.....                                 |
| 06051G FF 1          | BANK OF AMER CRP 4.00 04/01/2024.....         |  | .....   | ...03/27/2014 | BANC OF AMERICA SECURITIES..... | .....                     | .....8,966,250  | .....9,000,000  | .....                                   | 1FE.....                                 |
| 064255 AW 2          | BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024.....  |  | R.....  | ...03/04/2014 | MORGAN STANLEY.....             | .....                     | .....11,974,200 | .....12,000,000 | .....                                   | 1FE.....                                 |
| 09256B AD 9          | BLACKSTONE HLDGS 4.75 02/15/2023.....         |  | .....   | ...01/08/2014 | JEFFERIES & CO.....             | .....                     | .....5,232,750  | .....5,000,000  | .....97,639                             | 1FE.....                                 |
| 09256B AD 9          | BLACKSTONE HLDGS 4.75 02/15/2023.....         |  | .....   | ...02/04/2014 | BARCLAYS CAPITAL.....           | .....                     | .....5,095,403  | .....4,775,000  | .....108,366                            | 1FE.....                                 |
| 12527G AC 7          | CF INDUSTRIES INC 3.45 06/01/2023.....        |  | .....   | ...01/09/2014 | BANC OF AMERICA SECURITIES..... | .....                     | .....3,694,704  | .....4,030,000  | .....16,607                             | 2FE.....                                 |
| 12630D AX 2          | COMM 2014-CR14 A3 SEQ SSNR 3.955 02/47.....   |  | .....   | ...01/09/2014 | DEUTSCHE BANK.....              | .....                     | .....10,099,365 | .....10,000,000 | .....23,071                             | 1FE.....                                 |
| 12641P BC 7          | CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....  |  | .....   | ...11/26/2013 | Capital Interest.....           | .....                     | .....           | .....(827)      | .....                                   | 1FM.....                                 |
| 12641P BC 7          | CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....  |  | .....   | ...12/26/2013 | Capital Interest.....           | .....                     | .....(1,348)    | .....(827)      | .....                                   | 1FM.....                                 |
| 12646U AK 4          | CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....  |  | .....   | ...01/28/2014 | JP MORGAN SECURITIES INC.....   | .....                     | .....11,577,024 | .....12,381,844 | .....30,955                             | 1FM.....                                 |
| 12646W AH 7          | CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....   |  | .....   | ...02/12/2014 | CS FIRST BOSTON.....            | .....                     | .....10,154,001 | .....10,867,158 | .....15,395                             | 1FM.....                                 |
| 12647G BZ 0          | CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043.....   |  | .....   | ...03/06/2014 | CS FIRST BOSTON.....            | .....                     | .....2,593,085  | .....2,654,895  | .....3,109                              | 1FM.....                                 |
| 12647P AK 4          | CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....   |  | .....   | ...01/09/2014 | JP MORGAN SECURITIES INC.....   | .....                     | .....20,929,905 | .....21,717,152 | .....27,448                             | 1FM.....                                 |
| 210795 QB 9          | CONTL AIRLINES 12-2 A 4.00 10/29/2024.....    |  | .....   | ...02/05/2014 | CS FIRST BOSTON.....            | .....                     | .....5,075,000  | .....5,000,000  | .....56,111                             | 1FE.....                                 |
| 22944P AA 5          | CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....  |  | .....   | ...02/25/2014 | CS FIRST BOSTON.....            | .....                     | .....10,484,254 | .....11,675,522 | .....18,652                             | 1FM.....                                 |
| 23305M AA 3          | DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34.....  |  | .....   | ...01/24/2014 | DEUTSCHE BANK.....              | .....                     | .....5,149,992  | .....5,000,000  | .....17,071                             | 1FE.....                                 |
| 25250* AA 2          | DIALOG TELECOM TL 14.00 1/17/2018.....        |  | .....   | ...03/31/2014 | Capitalized Interest.....       | .....                     | .....49,590     | .....49,347     | .....                                   | 4Z.....                                  |
| 25459H BL 8          | DIRECTV HLDGS 4.45 04/01/2024.....            |  | .....   | ...03/17/2014 | BARCLAYS CAPITAL.....           | .....                     | .....4,981,500  | .....5,000,000  | .....                                   | 2FE.....                                 |
| 31307# AA 9          | CORPUS CHRISTI (FDL) CTL 4.537 2/15/35.....   |  | .....   | ...01/15/2014 | Capitalized Interest.....       | .....                     | .....2,183      | .....2,183      | .....                                   | 1Z.....                                  |
| 31307# AA 9          | CORPUS CHRISTI (FDL) CTL 4.537 2/15/35.....   |  | .....   | ...02/15/2014 | Capitalized Interest.....       | .....                     | .....2,191      | .....2,191      | .....                                   | 1Z.....                                  |
| 31307# AA 9          | CORPUS CHRISTI (FDL) CTL 4.537 2/15/35.....   |  | .....   | ...02/15/2014 | Private Placement.....          | .....                     | .....427,394    | .....427,394    | .....                                   | 1Z.....                                  |
| 31307# AA 9          | CORPUS CHRISTI (FDL) CTL 4.537 2/15/35.....   |  | .....   | ...03/15/2014 | Capitalized Interest.....       | .....                     | .....3,815      | .....3,815      | .....                                   | 1Z.....                                  |
| 31679B AF 7          | FIFTH STREET FIN 4.875 03/01/2019.....        |  | .....   | ...02/14/2014 | GOLDMAN SACHS.....              | .....                     | .....5,221,178  | .....5,250,000  | .....                                   | 2FE.....                                 |
| 319963 ZD 9          | FIRST DATA REVOLVER PR+300 9/24/2016.....     |  | .....   | ...03/19/2014 | Paydown.....                    | .....                     | .....10,101,058 | .....10,101,058 | .....                                   | 4FE.....                                 |

QE04.1

**SCHEDULE D - PART 3**

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

QE04.2

| 1                       |    |   | 2                                             | 3       | 4                | 5                                     | 6                            | 7               | 8               | 9                                             | 10                                             |
|-------------------------|----|---|-----------------------------------------------|---------|------------------|---------------------------------------|------------------------------|-----------------|-----------------|-----------------------------------------------|------------------------------------------------|
| CUSIP<br>Identification |    |   | Description                                   | Foreign | Date<br>Acquired | Name of Vendor                        | Number of<br>Shares of Stock | Actual Cost     | Par Value       | Paid for<br>Accrued Interest<br>and Dividends | NAIC Designation<br>or Market<br>Indicator (a) |
| 319963                  | ZE | 7 | FIRST DATA REVOLVER PR+300 9/24/2016.....     |         | ...03/18/2014    | Private Placement.....                |                              | .....993,869    | .....993,869    |                                               | 4FE.....                                       |
| 319963                  | ZE | 7 | FIRST DATA REVOLVER PR+300 9/24/2016.....     |         | ...03/19/2014    | Private Placement.....                |                              | .....88,563     | .....88,563     |                                               | 4FE.....                                       |
| 319963                  | ZE | 7 | FIRST DATA REVOLVER PR+300 9/24/2016.....     |         | ...03/20/2014    | Private Placement.....                |                              | .....49,201     | .....49,201     |                                               | 4FE.....                                       |
| 319963                  | ZE | 7 | FIRST DATA REVOLVER PR+300 9/24/2016.....     |         | ...03/24/2014    | Private Placement.....                |                              | .....452,653    | .....452,653    |                                               | 4FE.....                                       |
| 319963                  | ZE | 7 | FIRST DATA REVOLVER PR+300 9/24/2016.....     |         | ...03/27/2014    | Private Placement.....                |                              | .....19,681     | .....19,681     |                                               | 4FE.....                                       |
| 319963                  | ZE | 7 | FIRST DATA REVOLVER PR+300 9/24/2016.....     |         | ...03/31/2014    | Private Placement.....                |                              | .....725,229    | .....725,229    |                                               | 4FE.....                                       |
| 319963                  | ZF | 4 | FIRST DATA REVOLVER LIBOR+400 9/24/2016.....  |         | ...03/18/2014    | Private Placement.....                |                              | .....1,377,641  | .....1,377,641  |                                               | 4FE.....                                       |
| 32051G                  | XV | 2 | FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35..... |         | ...02/06/2014    | AMHERST SECURITIES CORP.....          |                              | .....8,109,537  | .....8,714,077  | .....11,905                                   | 2FM.....                                       |
| 37952U                  | AB | 9 | SEACO 2013-1A A ABS 2.98 04/17/2028.....      | R.....  | ...01/02/2014    | MORGAN STANLEY.....                   |                              | .....1,360,844  | .....1,400,000  | .....2,318                                    | 1FE.....                                       |
| 37952U                  | AB | 9 | SEACO 2013-1A A ABS 2.98 04/17/2028.....      | R.....  | ...01/02/2014    | RBS SECURITIES/GREENWICH.....         |                              | .....2,271,354  | .....2,333,333  | .....3,863                                    | 1FE.....                                       |
| 38137L                  | AJ | 8 | GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026.....  | R.....  | ...03/06/2014    | JP MORGAN SECURITIES INC.....         |                              | .....7,467,750  | .....7,500,000  |                                               | 1FE.....                                       |
| 38137L                  | AL | 3 | GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26.....  | R.....  | ...03/06/2014    | JP MORGAN SECURITIES INC.....         |                              | .....6,500,000  | .....6,500,000  |                                               | 1FE.....                                       |
| 404280                  | AP | 4 | HSBC HOLDINGS 4.25 03/14/2024.....            | R.....  | ...03/05/2014    | HSBC SECURITIES.....                  |                              | .....6,953,800  | .....7,000,000  |                                               | 1FE.....                                       |
| 404280                  | AP | 4 | HSBC HOLDINGS 4.25 03/14/2024.....            | R.....  | ...03/19/2014    | UBS WARBURG.....                      |                              | .....2,970,630  | .....3,000,000  | .....4,250                                    | 1FE.....                                       |
| 40443A                  | AB | 4 | H2 2014-1A AFX CD0 3.5069 03/19/2037.....     |         | ...02/28/2014    | WELLS FARGO BROKERAGE SERVICES.....   |                              | .....43,986,800 | .....44,000,000 |                                               | 1FE.....                                       |
| 40538C                  | AJ | 9 | HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026.....  | R.....  | ...02/07/2014    | BANC OF AMERICA SECURITIES.....       |                              | .....16,000,000 | .....16,000,000 |                                               | 1FE.....                                       |
| 42770R                  | AA | 8 | HERO 2014-1A ABS 4.75 09/20/2038.....         |         | ...03/06/2014    | DEUTSCHE BANK.....                    |                              | .....4,999,953  | .....5,000,000  |                                               | 4AM.....                                       |
| 44106M                  | AS | 1 | HOSPITALITY PROP TRUST 4.65 03/15/2024.....   |         | ...03/05/2014    | CITIGROUP.....                        |                              | .....5,980,980  | .....6,000,000  |                                               | 2FE.....                                       |
| 44106M                  | AS | 1 | HOSPITALITY PROP TRUST 4.65 03/15/2024.....   |         | ...03/19/2014    | CITIGROUP.....                        |                              | .....1,360,054  | .....1,375,000  | .....2,131                                    | 2FE.....                                       |
| 45660N                  | KZ | 7 | RAST 2002-A14J A10 NAS SSNR 5.75 01/33.....   |         | ...02/07/2014    | RBS SECURITIES/GREENWICH.....         |                              | .....754,952    | .....744,942    | .....1,309                                    | 1FM.....                                       |
| 45666Z                  | ZA | 3 | INDUSTRIAL PIPING 14.50 12/13/2018.....       |         | ...01/31/2014    | Capitalized Interest.....             |                              | .....13,889     | .....13,889     |                                               | 5Z.....                                        |
| 45666Z                  | ZA | 3 | INDUSTRIAL PIPING 14.50 12/13/2018.....       |         | ...02/28/2014    | Capitalized Interest.....             |                              | .....7,801      | .....7,799      |                                               | 5Z.....                                        |
| 45666Z                  | ZA | 3 | INDUSTRIAL PIPING 14.50 12/13/2018.....       |         | ...03/31/2014    | Capitalized Interest.....             |                              | .....8,650      | .....8,648      |                                               | 5Z.....                                        |
| 46617T                  | AA | 2 | HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....  |         | ...02/10/2014    | BARCLAYS CAPITAL.....                 |                              | .....8,994,921  | .....9,000,000  |                                               | 1FE.....                                       |
| 46633M                  | AM | 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....   |         | ...01/26/2014    | Capital Interest.....                 |                              | .....4,202      | .....7,656      |                                               | 1FM.....                                       |
| 46633M                  | AM | 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....   |         | ...02/26/2014    | Capital Interest.....                 |                              | .....4,073      | .....7,677      |                                               | 1FM.....                                       |
| 46633M                  | AM | 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....   |         | ...03/26/2014    | Capital Interest.....                 |                              | .....3,946      | .....7,441      |                                               | 1FM.....                                       |
| 47232V                  | DB | 5 | JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36..... |         | ...11/26/2013    | Capital Interest.....                 |                              |                 | .....(9,270)    |                                               | 1FM.....                                       |
| 47232V                  | DB | 5 | JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36..... |         | ...12/26/2013    | Capital Interest.....                 |                              | .....(3,995)    | .....(9,270)    |                                               | 1FM.....                                       |
| 47232V                  | DQ | 2 | JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36..... |         | ...11/26/2013    | Capital Interest.....                 |                              |                 | .....(7)        |                                               | 1FM.....                                       |
| 47232V                  | DQ | 2 | JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36..... |         | ...12/26/2013    | Capital Interest.....                 |                              | .....(8,221)    | .....(7)        |                                               | 1FM.....                                       |
| 48124X                  | AA | 5 | JPMCC 2009-RR2 GEA SEQ 12/17/2049.....        |         | ...08/31/2012    | Reinsurance Intercompany Balance..... |                              |                 |                 | ......616                                     | 1FE.....                                       |
| 48203R                  | AG | 9 | JUNIPER NETWORKS 4.50 03/15/2024.....         |         | ...02/27/2014    | BARCLAYS CAPITAL.....                 |                              | .....1,996,940  | .....2,000,000  |                                               | 2FE.....                                       |
| 50065W                  | AF | 3 | KOREA NATL OIL 4.00 01/23/2024.....           | R.....  | ...01/15/2014    | BARCLAYS CAPITAL.....                 |                              | .....8,950,140  | .....9,000,000  |                                               | 1FE.....                                       |
| 522111                  | ZZ | 9 | LECTRUS CORP TL 13% PIK 11/15/2016.....       |         | ...01/01/2014    | Capitalized Interest.....             |                              | .....9,513      | .....9,472      |                                               | 5Z.....                                        |
| 522111                  | ZZ | 9 | LECTRUS CORP TL 13% PIK 11/15/2016.....       |         | ...02/01/2014    | Capitalized Interest.....             |                              | .....9,529      | .....9,489      |                                               | 5Z.....                                        |
| 522111                  | ZZ | 9 | LECTRUS CORP TL 13% PIK 11/15/2016.....       |         | ...03/01/2014    | Capitalized Interest.....             |                              | .....8,622      | .....8,585      |                                               | 5Z.....                                        |
| 52602E                  | AD | 4 | LENDER PROC SRV 5.75 04/15/2023.....          |         | ...01/23/2014    | RAYMOND JAMES & ASSOCIATES.....       |                              | .....5,275,000  | .....5,000,000  | .....82,257                                   | 2FE.....                                       |
| 535555                  | ZZ | 2 | LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201..... |         | ...01/31/2014    | Capitalized Interest.....             |                              | .....10,106     | .....9,981      |                                               | 4Z.....                                        |
| 535555                  | ZZ | 2 | LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201..... |         | ...02/28/2014    | Capitalized Interest.....             |                              | .....8,953      | .....8,953      |                                               | 4Z.....                                        |

**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<br>Identification | Description                                   |  | Foreign | Date<br>Acquired | Name of Vendor                  | Number of<br>Shares of Stock | Actual Cost     | Par Value       | Paid for<br>Accrued Interest<br>and Dividends | NAIC Designation<br>or Market<br>Indicator (a) |
| 535555 ZZ 2             | LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201..... |  |         | ...03/05/2014    | Private Placement.....          |                              | .....72,750     | .....75,000     | .....                                         | 4Z.....                                        |
| 542514 EV 2             | LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....       |  |         | ...02/19/2014    | ROBERT W BAIRD CO.....          |                              | .....160,220    | .....167,331    | .....128                                      | 1FM.....                                       |
| 552848 AA 1             | MGIC INVT CORP 5.375 11/01/2015.....          |  |         | ...02/14/2014    | Intercompany Sale.....          |                              | .....4,201,275  | .....4,030,000  | .....61,975                                   | 4FE.....                                       |
| 57645T AA 5             | MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....  |  |         | ...01/16/2014    | CS FIRST BOSTON.....            |                              | .....26,429,279 | .....29,223,806 | .....10,402                                   | 1FM.....                                       |
| 60688U AB 2             | MIZUHO FIN GROUP 4.60 03/27/2024.....         |  | R.....  | ...03/20/2014    | MIZUHO SEC USA.....             |                              | .....6,982,780  | .....7,000,000  | .....                                         | 2FE.....                                       |
| 61751M AU 8             | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047..... |  |         | ...01/08/2014    | RBS SECURITIES/GREENWICH.....   |                              | .....15,507,458 | .....17,023,625 | .....34,047                                   | 6FE.....                                       |
| 62942K AA 4             | NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....  |  |         | ...03/11/2014    | NOMURA SECURITIES INTL.....     |                              | .....14,961,630 | .....15,666,628 | .....18,387                                   | 1FM.....                                       |
| 64129X AE 9             | NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26.....  |  | R.....  | ...02/11/2014    | MORGAN STANLEY.....             |                              | .....8,500,000  | .....8,500,000  | .....                                         | 1FE.....                                       |
| 64129X AJ 8             | NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026..... |  | R.....  | ...02/11/2014    | MORGAN STANLEY.....             |                              | .....4,250,000  | .....4,250,000  | .....                                         | 1Z.....                                        |
| 664675 AM 7             | NORTHEASTERN UNIV 5.285 03/01/2032.....       |  |         | ...01/10/2014    | BARCLAYS CAPITAL.....           |                              | .....6,000,000  | .....6,000,000  | .....                                         | 1FE.....                                       |
| 665859 AP 9             | NORTHERN TRUST CO 3.95 10/30/2025.....        |  |         | ...03/17/2014    | CS FIRST BOSTON.....            |                              | .....5,050,950  | .....5,000,000  | .....76,806                                   | 1FE.....                                       |
| 66859N AC 6             | WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25.....  |  | R.....  | ...03/13/2014    | GOLDMAN SACHS.....              |                              | .....5,000,000  | .....5,000,000  | .....                                         | 1FE.....                                       |
| 67108L AE 3             | OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026..... |  | R.....  | ...03/07/2014    | BANC OF AMERICA SECURITIES..... |                              | .....7,453,500  | .....7,500,000  | .....                                         | 1FE.....                                       |
| 67590L AG 3             | OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26.....  |  | R.....  | ...03/13/2014    | JEFFERIES & CO.....             |                              | .....4,472,062  | .....4,500,000  | .....                                         | 1FE.....                                       |
| 681936 BA 7             | OMEGA HEALTHCARE 4.95 04/01/2024.....         |  |         | ...03/06/2014    | JP MORGAN SECURITIES INC.....   |                              | .....4,929,000  | .....5,000,000  | .....                                         | 2FE.....                                       |
| 693456 AA 3             | PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....  |  |         | ...02/12/2014    | CS FIRST BOSTON.....            |                              | .....28,058,134 | .....28,796,033 | .....47,593                                   | 1FM.....                                       |
| 694308 HG 5             | PACIFIC GAS & ELEC 3.75 02/15/2024.....       |  |         | ...02/18/2014    | JP MORGAN SECURITIES INC.....   |                              | .....9,990,100  | .....10,000,000 | .....                                         | 1FE.....                                       |
| 71656L AX 9             | PETROLEOS MEXICANOS 4.875 01/18/2024.....     |  | R.....  | ...01/15/2014    | DEUTSCHE BANK.....              |                              | .....4,972,650  | .....5,000,000  | .....3,385                                    | 2FE.....                                       |
| 720198 AD 2             | PIEDMONT OPERATING 4.45 03/15/2024.....       |  |         | ...02/25/2014    | JP MORGAN SECURITIES INC.....   |                              | .....6,985,370  | .....7,000,000  | .....                                         | 2FE.....                                       |
| 74348Y MA 6             | PROSPECT CAPITAL NOTZ 4.75 08/15/2019.....    |  |         | ...03/06/2014    | JANNEY MONTGOMERY SCOTT.....    |                              | .....4,000,000  | .....4,000,000  | .....11,611                                   | 2FE.....                                       |
| 747262 AR 4             | QVC INC 4.85 04/01/2024.....                  |  |         | ...03/11/2014    | BANC OF AMERICA SECURITIES..... |                              | .....5,995,620  | .....6,000,000  | .....                                         | 2FE.....                                       |
| 74928D AV 7             | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....    |  |         | ...01/26/2014    | Capital Interest.....           |                              | .....18,046     | .....24,062     | .....                                         | 1FM.....                                       |
| 74928D AV 7             | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....    |  |         | ...02/26/2014    | Capital Interest.....           |                              | .....23,789     | .....           | .....                                         | 1FM.....                                       |
| 74928D AV 7             | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....    |  |         | ...03/26/2014    | Capital Interest.....           |                              | .....17,061     | .....23,604     | .....                                         | 1FM.....                                       |
| 74928F AY 6             | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |         | ...04/26/2013    | Capital Interest.....           |                              | .....36,146     | .....           | .....                                         | 1FM.....                                       |
| 74928F AY 6             | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |         | ...05/26/2013    | Capital Interest.....           |                              | .....49,254     | .....           | .....                                         | 1FM.....                                       |
| 74928F AY 6             | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |         | ...12/26/2013    | Capital Interest.....           |                              | .....50,076     | .....           | .....                                         | 1FM.....                                       |
| 74928F AY 6             | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |         | ...01/26/2014    | Capital Interest.....           |                              | .....36,698     | .....24,303     | .....                                         | 1FM.....                                       |
| 74928F AY 6             | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |         | ...02/26/2014    | Capital Interest.....           |                              | .....39,584     | .....8,242      | .....                                         | 1FM.....                                       |
| 74928F AY 6             | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |         | ...03/26/2014    | Capital Interest.....           |                              | .....41,760     | .....43,527     | .....                                         | 1FM.....                                       |
| 74928U AM 9             | RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE..... |  |         | ...11/26/2013    | Capital Interest.....           |                              | .....           | .....(0)        | .....                                         | 1FM.....                                       |
| 74928U AM 9             | RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE..... |  |         | ...12/26/2013    | Capital Interest.....           |                              | .....           | .....(1,636)    | .....                                         | 1FM.....                                       |
| 74931J AD 9             | RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036.....    |  |         | ...01/26/2014    | Capital Interest.....           |                              | .....1,449      | .....1,723      | .....                                         | 1FM.....                                       |
| 74931J AD 9             | RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036.....    |  |         | ...02/26/2014    | Capital Interest.....           |                              | .....1,450      | .....1,539      | .....                                         | 1FM.....                                       |
| 74931J AD 9             | RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036.....    |  |         | ...03/26/2014    | Capital Interest.....           |                              | .....1,301      | .....1,478      | .....                                         | 1FM.....                                       |
| 803171 AC 1             | SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25..... |  | R.....  | ...03/24/2014    | JEFFERIES & CO.....             |                              | .....22,500,000 | .....22,500,000 | .....                                         | 1FE.....                                       |
| 81745A AB 3             | SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....       |  |         | ...03/17/2014    | BANC OF AMERICA SECURITIES..... |                              | .....19,993,878 | .....21,119,132 | .....33,439                                   | 1FM.....                                       |
| 81745C AA 1             | SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043.....   |  |         | ...01/27/2014    | RBS SECURITIES/GREENWICH.....   |                              | .....4,412,605  | .....4,957,983  | .....9,985                                    | 1FM.....                                       |
| 81745J AA 6             | SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....  |  |         | ...02/27/2014    | CS FIRST BOSTON.....            |                              | .....13,424,953 | .....13,607,808 | .....35,720                                   | 1FE.....                                       |
| 828807 CR 6             | SIMON PROP GP LP 3.75 02/01/2024.....         |  |         | ...01/13/2014    | CITIGROUP.....                  |                              | .....7,950,320  | .....8,000,000  | .....                                         | 1FE.....                                       |

QE04.3

**SCHEDULE D - PART 3**

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

| 1                                                        | 2                                             |  | 3       | 4             | 5                               | 6                         | 7                | 8                | 9                                       | 10                                       |
|----------------------------------------------------------|-----------------------------------------------|--|---------|---------------|---------------------------------|---------------------------|------------------|------------------|-----------------------------------------|------------------------------------------|
| CUSIP Identification                                     | Description                                   |  | Foreign | Date Acquired | Name of Vendor                  | Number of Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 83608N AE 1                                              | SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026.....  |  | R.....  | ...03/21/2014 | MORGAN STANLEY.....             |                           | .....1,467,300   | .....1,500,000   |                                         | 1FE.....                                 |
| 83608N AL 5                                              | SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026..... |  | R.....  | ...03/21/2014 | MORGAN STANLEY.....             |                           | .....14,673,000  | .....15,000,000  |                                         | 1FE.....                                 |
| 86562M AA 8                                              | SUMITOMO MITSUI 4.436 04/02/2024.....         |  | R.....  | ...03/26/2014 | GOLDMAN SACHS.....              |                           | .....4,000,000   | .....4,000,000   |                                         | 2FE.....                                 |
| 86615Z ZZ 4                                              | SUMMIT INC 18.00 1/31/2018.....               |  |         | ...01/31/2014 | Private Placement.....          |                           | .....3,325,000   | .....3,325,000   |                                         | 4Z.....                                  |
| 86615Z ZZ 4                                              | SUMMIT INC 18.00 1/31/2018.....               |  |         | ...02/28/2014 | Capitalized Interest.....       |                           | .....13,392      | .....13,392      |                                         | 4Z.....                                  |
| 86615Z ZZ 4                                              | SUMMIT INC 18.00 1/31/2018.....               |  |         | ...03/31/2014 | Capitalized Interest.....       |                           | .....14,374      | .....14,374      |                                         | 4Z.....                                  |
| 871577 ZA 3                                              | SYNERGY PLANE 9 6.75 9/30/2015.....           |  | R.....  | ...02/06/2014 | Private Placement.....          |                           | .....5,586,181   | .....5,586,181   |                                         | 3.....                                   |
| 872455 AG 5                                              | TICP 2014-1A A2C CLO MEZ 4.397 04/26/26.....  |  | R.....  | ...03/12/2014 | CITIGROUP.....                  |                           | .....7,500,000   | .....7,500,000   |                                         | 1FE.....                                 |
| 87407P AJ 9                                              | TAL 2014-1A A ABS SNR 3.51 02/22/2039.....    |  |         | ...02/19/2014 | BANC OF AMERICA SECURITIES..... |                           | .....4,999,953   | .....5,000,000   |                                         | 1FE.....                                 |
| 881561 XJ 8                                              | TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....     |  |         | ...02/25/2014 | Capital Interest.....           |                           | .....5,443       | .....12,702      |                                         | 1FM.....                                 |
| 88224P JS 9                                              | TEXAS CAPITAL BK BKNT 5.25 01/31/2026.....    |  |         | ...01/28/2014 | DEUTSCHE BANK.....              |                           | .....18,000,000  | .....18,000,000  |                                         | 2FE.....                                 |
| 89153V AL 3                                              | TOTAL CAP INTL SA 3.75 04/10/2024.....        |  | R.....  | ...01/08/2014 | BARCLAYS CAPITAL.....           |                           | .....21,834,780  | .....22,000,000  |                                         | 1FE.....                                 |
| 89352H AM 1                                              | TRANS-CANADA PIPELINES 4.625 03/01/2034.....  |  | L.....  | ...02/25/2014 | JP MORGAN SECURITIES INC.....   |                           | .....6,968,360   | .....7,000,000   |                                         | 1FE.....                                 |
| 89412W AA 2                                              | TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035.....  |  | R.....  | ...01/17/2014 | JP MORGAN SECURITIES INC.....   |                           | .....2,100,376   | .....2,675,638   | .....4,337                              | 1FE.....                                 |
| 89656F AB 2                                              | TRL 2012-1A A2 ABS 3.525 01/15/43.....        |  |         | ...03/28/2014 | CS FIRST BOSTON.....            |                           | .....7,640,972   | .....7,890,000   | .....13,134                             | 1FE.....                                 |
| 90346W AA 1                                              | US AIRWAYS 2013-1A 3.95 11/15/2025.....       |  |         | ...01/21/2014 | GOLDMAN SACHS.....              |                           | .....1,990,000   | .....2,000,000   | .....15,142                             | 1FE.....                                 |
| 90932P AA 6                                              | UNITED AIR 2014-1 A 4.00 04/11/2026.....      |  |         | ...03/24/2014 | MORGAN STANLEY.....             |                           | .....6,000,000   | .....6,000,000   |                                         | 1FE.....                                 |
| 92329X AJ 7                                              | VENTR 2014-16A A2F CLO SEQ 4.395 04/2026..... |  | R.....  | ...02/14/2014 | RBS SECURITIES/GREENWICH.....   |                           | .....7,500,000   | .....7,500,000   |                                         | 1FE.....                                 |
| 96950F AM 6                                              | WILLIAMS PARTNERS 4.30 03/04/2024.....        |  |         | ...02/27/2014 | DEUTSCHE BANK.....              |                           | .....4,989,550   | .....5,000,000   |                                         | 2FE.....                                 |
| 3899999. Total Bonds - Industrial and Miscellaneous..... |                                               |  |         |               |                                 |                           | .....759,777,098 | .....773,469,343 | .....992,845                            | .....XXX.....                            |
| 8399997. Total Bonds - Part 3.....                       |                                               |  |         |               |                                 |                           | .....872,096,024 | .....866,322,460 | .....1,663,661                          | .....XXX.....                            |
| 8399999. Total Bonds.....                                |                                               |  |         |               |                                 |                           | .....872,096,024 | .....866,322,460 | .....1,663,661                          | .....XXX.....                            |

**Common Stocks - Industrial and Miscellaneous**

|             |                                         |  |        |               |                                |                  |                |               |       |        |
|-------------|-----------------------------------------|--|--------|---------------|--------------------------------|------------------|----------------|---------------|-------|--------|
| 02376R 10 2 | AMERICAN AIRLINES GROUP INC.....        |  | .....  | ...01/09/2014 | Claim settlement.....          | .....35.000      | .....1,030     | .....XXX..... | ..... | L..... |
| 02376R 10 2 | AMERICAN AIRLINES GROUP INC.....        |  | .....  | ...02/10/2014 | Liquidation.....               | .....47.000      | .....1,672     | .....XXX..... | ..... | L..... |
| 02376R 10 2 | AMERICAN AIRLINES GROUP INC.....        |  | .....  | ...03/10/2014 | Private Placement.....         | .....49.000      | .....1,909     | .....XXX..... | ..... | L..... |
| 02504A 10 4 | AMERICAN CAPITAL MORTGAGE INV CORP..... |  | .....  | ...01/02/2014 | INTERSTATE GROUP.....          | .....15,000.000  | .....261,710   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/12/2014 | DEUTSCHE BANK.....             | .....45,000.000  | .....703,319   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/13/2014 | DEUTSCHE BANK.....             | .....19,000.000  | .....300,533   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/14/2014 | DEUTSCHE BANK.....             | .....100,000.000 | .....1,548,170 | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/17/2014 | DEUTSCHE BANK.....             | .....25,000.000  | .....388,145   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/18/2014 | STRATEGAS RESEARCH.....        | .....50,000.000  | .....789,715   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/19/2014 | STRATEGAS RESEARCH.....        | .....25,000.000  | .....400,808   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/20/2014 | ISI GROUP.....                 | .....25,000.000  | .....395,370   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/21/2014 | ISI GROUP.....                 | .....10,000.000  | .....156,700   | .....XXX..... | ..... | L..... |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR.....             |  | R..... | ...03/21/2014 | STRATEGAS RESEARCH.....        | .....10,000.000  | .....156,738   | .....XXX..... | ..... | L..... |
| 172967 42 4 | CITIGROUP INC.....                      |  | .....  | ...01/24/2014 | SANDLER & O'NEIL PARTNERS..... | .....24,000.000  | .....1,189,445 | .....XXX..... | ..... | L..... |
| 172967 42 4 | CITIGROUP INC.....                      |  | .....  | ...02/03/2014 | SANDLER & O'NEIL PARTNERS..... | .....40,000.000  | .....1,871,820 | .....XXX..... | ..... | L..... |
| 375558 10 3 | GILEAD SCIENCES INC.....                |  | .....  | ...03/25/2014 | ISI GROUP.....                 | .....20,000.000  | .....1,447,366 | .....XXX..... | ..... | L..... |
| 375558 10 3 | GILEAD SCIENCES INC.....                |  | .....  | ...03/28/2014 | ISI GROUP.....                 | .....7,500.000   | .....527,297   | .....XXX..... | ..... | L..... |

QE044

**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) |
| 59156R 10 8                                                      |  |  | METLIFE INC.....                           | .....   | ...01/24/2014 | SANDLER & O'NEIL PARTNERS..... | .....14,500.000           | .....720,021     | .....XXX..... | .....                                   | L.....                                   |
| 59156R 10 8                                                      |  |  | METLIFE INC.....                           | .....   | ...02/03/2014 | SANDLER & O'NEIL PARTNERS..... | .....35,000.000           | .....1,653,250   | .....XXX..... | .....                                   | L.....                                   |
| 629209 30 5                                                      |  |  | NMI HOLDINGS INC.....                      | .....   | ...03/04/2014 | FRIEDMAN BILLINGS RAMSEY.....  | .....59,000.000           | .....627,760     | .....XXX..... | .....                                   | U.....                                   |
| 636220 40 2                                                      |  |  | NATIONAL GENERAL HOLDINGS CORPORATION..... | .....   | ...02/11/2014 | FRIEDMAN BILLINGS RAMSEY.....  | .....312,500.000          | .....4,375,000   | .....XXX..... | .....                                   | A.....                                   |
| 76150W 10 7                                                      |  |  | REVERSE MORTGAGE INVESTMENT.....           | .....   | ...02/06/2014 | FRIEDMAN BILLINGS RAMSEY.....  | .....1,200,000.000        | .....18,000,000  | .....XXX..... | .....                                   | A.....                                   |
| 813888 ZA 5                                                      |  |  | SEBRING SOFTWARE \$0.01 4/25/2023.....     | .....   | ...01/01/2014 | Stock Split 0.0 for 0.0.....   | .....1,596,699.000        | .....            | .....XXX..... | .....                                   | A.....                                   |
| 86181Q 30 0                                                      |  |  | STONEGATE MORTGAGE CORP.....               | .....   | ...01/27/2014 | Exchanged.....                 | .....500,000.000          | .....9,000,000   | .....XXX..... | .....                                   | L.....                                   |
| 92343V 10 4                                                      |  |  | VERIZON COMMUNICATIONS INC.....            | .....   | ...02/24/2014 | Private Placement.....         | .....34,321.000           | .....1,651,355   | .....XXX..... | .....                                   | L.....                                   |
| 9099999. Total Common Stocks - Industrial and Miscellaneous..... |  |  |                                            |         |               |                                |                           | .....46,169,129  | .....XXX..... | .....0                                  | .....XXX.....                            |
| 9799997. Total Common Stocks - Part 3.....                       |  |  |                                            |         |               |                                |                           | .....46,169,129  | .....XXX..... | .....0                                  | .....XXX.....                            |
| 9799999. Total Common Stocks.....                                |  |  |                                            |         |               |                                |                           | .....46,169,129  | .....XXX..... | .....0                                  | .....XXX.....                            |
| 9899999. Total Preferred and Common Stocks.....                  |  |  |                                            |         |               |                                |                           | .....46,169,129  | .....XXX..... | .....0                                  | .....XXX.....                            |
| 9999999. Total Bonds, Preferred and Common Stocks.....           |  |  |                                            |         |               |                                |                           | .....918,265,153 | .....XXX..... | .....1,663,661                          | .....XXX.....                            |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....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<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

**Bonds - U.S. Government**

|                                             |    |   |               |                                        |       |            |                              |       |       |           |           |           |           |         |           |       |         |           |       |         |       |         |         |       |           |       |         |       |       |       |           |       |       |            |          |       |        |             |          |
|---------------------------------------------|----|---|---------------|----------------------------------------|-------|------------|------------------------------|-------|-------|-----------|-----------|-----------|-----------|---------|-----------|-------|---------|-----------|-------|---------|-------|---------|---------|-------|-----------|-------|---------|-------|-------|-------|-----------|-------|-------|------------|----------|-------|--------|-------------|----------|
| 312931                                      | A6 | 5 | FGLMC         | A84529 PT 4.50 02/01/2039.....         | ..... | 03/15/2014 | MBS Paydown.....             | ..... | ..... | 14,999    | .....     | 14,999    | .....     | 15,198  | .....     | ..... | 15,170  | .....     | ..... | (184)   | ..... | (184)   | .....   | ..... | 14,999    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 115   | 02/01/2039 | 1.....   |       |        |             |          |
| 31371K                                      | LU | 3 | FNCL          | 254239 PT 6.50 3/01/2032.....          | ..... | 03/25/2014 | MBS Paydown.....             | ..... | ..... | 1,319     | .....     | 1,319     | .....     | 1,526   | .....     | ..... | 1,513   | .....     | ..... | (178)   | ..... | (178)   | .....   | ..... | 1,319     | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 13    | 03/01/2032 | 1.....   |       |        |             |          |
| 31388T                                      | QZ | 9 | FNCL          | 614372 PT 7.0 1/01/2032.....           | ..... | 03/25/2014 | MBS Paydown.....             | ..... | ..... | 304       | .....     | 304       | .....     | 348     | .....     | ..... | 345     | .....     | ..... | (8)     | ..... | (8)     | .....   | ..... | 304       | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 4     | 01/01/2032 | 1.....   |       |        |             |          |
| 31416K                                      | WP | 9 | FNCL          | AA2453 PT 4.50 02/01/2039.....         | ..... | 03/25/2014 | MBS Paydown.....             | ..... | ..... | 4,449     | .....     | 4,449     | .....     | 4,509   | .....     | ..... | 4,515   | .....     | ..... | (73)    | ..... | (73)    | .....   | ..... | 4,449     | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 48    | 02/01/2039 | 1.....   |       |        |             |          |
| 36218V                                      | G4 | 9 | GNSF          | 233419 PT 9.50 09/15/2017.....         | ..... | 03/15/2014 | MBS Paydown.....             | ..... | ..... | 33        | .....     | 33        | .....     | 33      | .....     | ..... | 33      | .....     | ..... | 0       | ..... | 0       | .....   | ..... | 33        | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 1     | 09/15/2017 | 1.....   |       |        |             |          |
| 36296J                                      | FT | 7 | GN            | 692378 PT 4.50 02/15/2039.....         | ..... | 03/15/2014 | MBS Paydown.....             | ..... | ..... | 3,600     | .....     | 3,600     | .....     | 3,644   | .....     | ..... | 3,638   | .....     | ..... | (34)    | ..... | (34)    | .....   | ..... | 3,600     | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 27    | 02/15/2039 | 1.....   |       |        |             |          |
| 36296T                                      | DP | 5 | GNSF          | 700410 PT 5.00 03/15/2039.....         | ..... | 03/15/2014 | MBS Paydown.....             | ..... | ..... | 37,994    | .....     | 37,994    | .....     | 39,015  | .....     | ..... | 38,726  | .....     | ..... | (788)   | ..... | (788)   | .....   | ..... | 37,994    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 255   | 03/15/2039 | 1.....   |       |        |             |          |
| 383739                                      | N8 | 8 | GNR           | 2001-17 PG PAC 6.50 4/20/31.....       | ..... | 03/20/2014 | MBS Paydown.....             | ..... | ..... | 10,279    | .....     | 10,279    | .....     | 10,724  | .....     | ..... | 10,577  | .....     | ..... | (279)   | ..... | (279)   | .....   | ..... | 10,279    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 110   | 04/20/2031 | 1.....   |       |        |             |          |
| 38373Q                                      | MR | 9 | GNR           | 2003-39 GE PAC 5.50 8/16/32.....       | ..... | 03/16/2014 | MBS Paydown.....             | ..... | ..... | 108,669   | .....     | 108,669   | .....     | 110,235 | .....     | ..... | 109,050 | .....     | ..... | (555)   | ..... | (555)   | .....   | ..... | 108,669   | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 1,048 | 08/16/2032 | 1.....   |       |        |             |          |
| 38373W                                      | 5C | 8 | GNR           | 2002-33 PG PAC 6.50 5/20/32.....       | ..... | 03/20/2014 | MBS Paydown.....             | ..... | ..... | 42,950    | .....     | 42,950    | .....     | 45,341  | .....     | ..... | 44,578  | .....     | ..... | (1,508) | ..... | (1,508) | .....   | ..... | 42,950    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 481   | 05/20/2032 | 1.....   |       |        |             |          |
| 38373W                                      | GY | 8 | GNR           | 2002-19 PG PAC 6.45 3/20/32.....       | ..... | 03/20/2014 | MBS Paydown.....             | ..... | ..... | 31,210    | .....     | 31,210    | .....     | 32,872  | .....     | ..... | 32,343  | .....     | ..... | (1,052) | ..... | (1,052) | .....   | ..... | 31,210    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 315   | 03/20/2032 | 1.....   |       |        |             |          |
| 478045                                      | AA | 5 | TVA           | JOHN SEVIER COMB 4.626 01/15/2042..... | ..... | 01/15/2014 | Sinking Fund Redemption..... | ..... | ..... | 26,813    | .....     | 26,813    | .....     | 26,813  | .....     | ..... | 26,813  | .....     | ..... | 0       | ..... | 0       | .....   | ..... | 26,813    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 620   | 01/15/2042 | 1FE..... |       |        |             |          |
| 64908P                                      | AA | 1 | NEW           | VALEY GEN 3 5.131 01/15/21.....        | ..... | 01/15/2014 | Sinking Fund Redemption..... | ..... | ..... | 325,042   | .....     | 325,042   | .....     | 325,042 | .....     | ..... | 325,048 | .....     | ..... | (0)     | ..... | (0)     | .....   | ..... | 325,042   | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 8,339 | 01/15/2021 | 1FE..... |       |        |             |          |
| 690353                                      | RX | 7 | OVERSEAS      | PRIV INV 4.44 2/27/27.....             | ..... | 02/27/2014 | Sinking Fund Redemption..... | ..... | ..... | 54,872    | .....     | 54,872    | .....     | 54,872  | .....     | ..... | 54,871  | .....     | ..... | 0       | ..... | 0       | .....   | ..... | 54,872    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 1,218 | 02/27/2027 | 1.....   |       |        |             |          |
| 690353                                      | XM | 4 | OVERSEAS      | PRI INV 3.59 12/15/2030.....           | ..... | 03/15/2014 | Sinking Fund Redemption..... | ..... | ..... | 114,286   | .....     | 114,286   | .....     | 114,286 | .....     | ..... | 114,285 | .....     | ..... | 0       | ..... | 0       | .....   | ..... | 114,286   | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 1,026 | 12/15/2030 | 1.....   |       |        |             |          |
| 83162C                                      | FC | 2 | SBAP          | 1994-20B 1 6.55 02/01/2014.....        | ..... | 02/01/2014 | MBS Paydown.....             | ..... | ..... | 4,591     | .....     | 4,591     | .....     | 4,591   | .....     | ..... | 1,148   | .....     | ..... | 0       | ..... | 0       | .....   | ..... | 4,591     | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 150   | 02/01/2014 | 1.....   |       |        |             |          |
| 83162C                                      | GC | 1 | SBAP          | 1995-20G 1 6.90 07/01/2015.....        | ..... | 01/01/2014 | MBS Paydown.....             | ..... | ..... | 76,078    | .....     | 76,078    | .....     | 74,806  | .....     | ..... | 76,020  | .....     | ..... | 25      | ..... | 25      | .....   | ..... | 76,078    | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 2,625 | 07/01/2015 | 1.....   |       |        |             |          |
| 912828                                      | KF | 6 | U.S. TREASURY | NOTES 1.875 02/28/2014.....            | ..... | 02/28/2014 | Maturity.....                | ..... | ..... | 1,000,000 | .....     | 1,000,000 | .....     | 999,922 | .....     | ..... | 999,998 | .....     | ..... | 2       | ..... | 2       | .....   | ..... | 1,000,000 | ..... | .....   | ..... | ..... | ..... | 0         | ..... | 9,375 | 02/28/2014 | 1.....   |       |        |             |          |
| 0599999. Total Bonds - U.S. Government..... |    |   |               |                                        |       |            |                              |       |       | .....     | 1,857,487 | .....     | 1,857,487 | .....   | 1,863,777 | ..... | .....   | 1,858,669 | ..... | .....   | 0     | .....   | (4,632) | ..... | 0         | ..... | (4,632) | ..... | 0     | ..... | 1,857,487 | ..... | 0     | .....      | 0        | ..... | 25,769 | .....XXX... | .XXX.... |

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

|                                                                                                |    |   |                                            |       |            |                              |       |       |       |         |       |         |       |         |       |       |         |       |       |          |       |          |       |          |       |          |       |       |         |         |       |       |       |   |       |       |             |          |
|------------------------------------------------------------------------------------------------|----|---|--------------------------------------------|-------|------------|------------------------------|-------|-------|-------|---------|-------|---------|-------|---------|-------|-------|---------|-------|-------|----------|-------|----------|-------|----------|-------|----------|-------|-------|---------|---------|-------|-------|-------|---|-------|-------|-------------|----------|
| 442331                                                                                         | QM | 9 | HOUSTON TX REF PENSION 6.29 3/01/2032..... | ..... | 03/01/2014 | Sinking Fund Redemption..... | ..... | ..... | ..... | 180,000 | ..... | 180,000 | ..... | 220,516 | ..... | ..... | 218,843 | ..... | ..... | (38,843) | ..... | .....    | ..... | (38,843) | ..... | .....    | ..... | ..... | 180,000 | .....   | ..... | ..... | ..... | 0 | ..... | 5,661 | 03/01/2032  | 1FE..... |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions..... |    |   |                                            |       |            |                              | ..... | ..... | ..... | 180,000 | ..... | 180,000 | ..... | 220,516 | ..... | ..... | 218,843 | ..... | ..... | 0        | ..... | (38,843) | ..... | 0        | ..... | (38,843) | ..... | 0     | .....   | 180,000 | ..... | 0     | ..... | 0 | ..... | 5,661 | .....XXX... | .XXX.... |

**Bonds - U.S. Special Revenue and Special Assessment**

|        |    |   |                                          |       |            |                  |       |       |       |         |       |         |       |         |       |       |         |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    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| 041083 | VB | 9 | AR ST DEV FIN SFM A 3.10 07/01/2043..... | ..... | 03/01/2014 | MBS Paydown..... | ..... | ..... | ..... | 449,382 | ..... | 449,382 | ..... | 449,382 | ..... | ..... | 449,383 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 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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

QE05.1

| 1                       | 2                                           |  | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>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<br>Identification | Description                                 |  |                                      | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 3133T3 BU 1             | FHR 1644 K PAC 6.75 12/15/2023.....         |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 32,927        | 32,927    | 36,010      | 34,181                                               |                                                    | (1,019)                                           |                                                                          | (1,019)                                       |                                                        | 32,927                                                     |                                                         |                                              | 0                                         | 367                                                                | 12/15/2023                                | 1.....                                                       |
| 3133TB 4G 2             | FHR 1991 PG PAC 6.0 9/15/2027.....          |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 20,755        | 20,755    | 21,521      | 21,167                                               |                                                    | (356)                                             |                                                                          | (356)                                         |                                                        | 20,755                                                     |                                                         |                                              | 0                                         | 207                                                                | 09/15/2027                                | 1.....                                                       |
| 3133TC HE 1             | FHR 2018 PG PAC 6.35 1/15/2028.....         |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 5,383         | 5,383     | 5,680       | 5,558                                                |                                                    | (131)                                             |                                                                          | (131)                                         |                                                        | 5,383                                                      |                                                         |                                              | 0                                         | 58                                                                 | 01/15/2028                                | 1.....                                                       |
| 3133TD 3A 2             | FHR 2037 HB SEQ 9.0 3/15/2028.....          |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 8,692         | 8,692     | 9,507       | 9,209                                                |                                                    | (370)                                             |                                                                          | (370)                                         |                                                        | 8,692                                                      |                                                         |                                              | 0                                         | 138                                                                | 03/15/2028                                | 1.....                                                       |
| 3133TH S8 1             | FHR 2118 PE PAC 6.50 1/15/2029.....         |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 29,943        | 29,943    | 31,438      | 30,856                                               |                                                    | (787)                                             |                                                                          | (787)                                         |                                                        | 29,943                                                     |                                                         |                                              | 0                                         | 253                                                                | 01/15/2029                                | 1.....                                                       |
| 3133TS F2 4             | FHR 2303 CK SCH 6.0 4/15/2031.....          |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 6,407         | 6,407     | 6,617       | 6,537                                                |                                                    | (88)                                              |                                                                          | (88)                                          |                                                        | 6,407                                                      |                                                         |                                              | 0                                         | 63                                                                 | 04/15/2031                                | 1.....                                                       |
| 3133TU S7 4             | FHR 2357 QH PAC 6.50 9/15/2031.....         |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 10,453        | 10,453    | 10,962      | 10,801                                               |                                                    | (284)                                             |                                                                          | (284)                                         |                                                        | 10,453                                                     |                                                         |                                              | 0                                         | 77                                                                 | 09/15/2031                                | 1.....                                                       |
| 31340Y DB 2             | FHR 88-12 A PAC 9.25 11/15/2019.....        |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 32            | 32        | 35          | 33                                                   |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 32                                                         |                                                         |                                              | 0                                         | 1                                                                  | 11/15/2019                                | 1.....                                                       |
| 31340Y KF 5             | FHR 31-E PAC 7.55 5/15/2020.....            |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 876           | 876       | 782         | 850                                                  |                                                    | 4                                                 |                                                                          | 4                                             |                                                        | 876                                                        |                                                         |                                              | 0                                         | 15                                                                 | 05/15/2020                                | 1.....                                                       |
| 31358F M5 5             | FNR 1991-12 H PAC 7.0 2/25/2021.....        |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 719           | 719       | 755         | 730                                                  |                                                    | (1)                                               |                                                                          | (1)                                           |                                                        | 719                                                        |                                                         |                                              | 0                                         | 9                                                                  | 02/25/2021                                | 1.....                                                       |
| 31358G 5J 2             | FNR 91-65Z ZX 6.50 6/25/2021.....           |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 3,332         | 3,332     | 3,633       | 3,560                                                |                                                    | (15)                                              |                                                                          | (15)                                          |                                                        | 3,332                                                      |                                                         |                                              | 0                                         | 36                                                                 | 06/25/2021                                | 1.....                                                       |
| 31358K DY 1             | FNR 1991-G36 ZBX 7.00 11/25/2021.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 1,910         | 1,910     | 2,217       | 2,153                                                |                                                    | (61)                                              |                                                                          | (61)                                          |                                                        | 1,910                                                      |                                                         |                                              | 0                                         | 21                                                                 | 11/25/2021                                | 1.....                                                       |
| 31358N H3 9             | FNR G92-29 J SCH 8.00 7/25/2022.....        |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 10,747        | 10,747    | 10,872      | 10,750                                               |                                                    | (27)                                              |                                                                          | (27)                                          |                                                        | 10,747                                                     |                                                         |                                              | 0                                         | 125                                                                | 07/25/2022                                | 1.....                                                       |
| 31358N M5 8             | FNR 92-119Z ZX 8.00 07-25-22.....           |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 7,941         | 7,941     | 8,009       | 7,988                                                |                                                    | 3                                                 |                                                                          | 3                                             |                                                        | 7,941                                                      |                                                         |                                              | 0                                         | 101                                                                | 07/25/2022                                | 1.....                                                       |
| 31358P EE 3             | FNR 1992-117 M PAC 7.0 7/25/2022.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 8,646         | 8,646     | 9,277       | 8,913                                                |                                                    | (175)                                             |                                                                          | (175)                                         |                                                        | 8,646                                                      |                                                         |                                              | 0                                         | 100                                                                | 07/25/2022                                | 1.....                                                       |
| 31358Q ZE 8             | FNR G92-59 D TAC 6.0 10/25/2022.....        |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 2,018         | 2,018     | 2,157       | 2,069                                                |                                                    | (28)                                              |                                                                          | (28)                                          |                                                        | 2,018                                                      |                                                         |                                              | 0                                         | 20                                                                 | 10/25/2022                                | 1.....                                                       |
| 31358R Y7 2             | FNR G92-66 KB PAC 7.0 12/25/2022.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 10,596        | 10,596    | 11,498      | 10,944                                               |                                                    | (128)                                             |                                                                          | (128)                                         |                                                        | 10,596                                                     |                                                         |                                              | 0                                         | 119                                                                | 12/25/2022                                | 1.....                                                       |
| 31359D H5 5             | FNR 1993-155 PJ PAC 7.0 9/25/2023.....      |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 40,356        | 40,356    | 44,679      | 42,159                                               |                                                    | (1,313)                                           |                                                                          | (1,313)                                       |                                                        | 40,356                                                     |                                                         |                                              | 0                                         | 425                                                                | 09/25/2023                                | 1.....                                                       |
| 31359H NW 0             | FNR 1994-63 PK PAC 7.0 4/25/2024.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 7,804         | 7,804     | 8,623       | 8,160                                                |                                                    | (216)                                             |                                                                          | (216)                                         |                                                        | 7,804                                                      |                                                         |                                              | 0                                         | 90                                                                 | 04/25/2024                                | 1.....                                                       |
| 31359L ZF 5             | FNR 1995-19 ED SEQ 6.50 1/25/2022.....      |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 4,873         | 4,873     | 5,207       | 5,012                                                |                                                    | (100)                                             |                                                                          | (100)                                         |                                                        | 4,873                                                      |                                                         |                                              | 0                                         | 47                                                                 | 01/25/2022                                | 1.....                                                       |
| 31359N 2W 0             | FNR 1997-19 PG PAC 7.0 4/18/2027.....       |  |                                      | 03/18/2014       | MBS Paydown.....             |                                 | 16,778        | 16,778    | 18,080      | 17,096                                               |                                                    | (278)                                             |                                                                          | (278)                                         |                                                        | 16,778                                                     |                                                         |                                              | 0                                         | 152                                                                | 04/18/2027                                | 1.....                                                       |
| 31359V GF 4             | FNR 1999-1 PJ PAC 6.50 2/25/2029.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 85,051        | 85,051    | 90,449      | 88,242                                               |                                                    | (3,004)                                           |                                                                          | (3,004)                                       |                                                        | 85,051                                                     |                                                         |                                              | 0                                         | 874                                                                | 02/25/2029                                | 1.....                                                       |
| 313602 GQ 1             | FNR 1988-25 B SCH 9.25 10/25/2018.....      |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 1,373         | 1,373     | 1,360       | 1,364                                                |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 1,373                                                      |                                                         |                                              | 0                                         | 21                                                                 | 10/25/2018                                | 1.....                                                       |
| 313603 BQ 4             | FNR 1989-79 D PAC 9.0 11/25/2019.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 2,996         | 2,996     | 3,322       | 3,098                                                |                                                    | (65)                                              |                                                                          | (65)                                          |                                                        | 2,996                                                      |                                                         |                                              | 0                                         | 53                                                                 | 11/25/2019                                | 1.....                                                       |
| 313921 JK 5             | FNR 2001-57 PD PAC 6.50 10/25/2031.....     |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 25,097        | 25,097    | 26,464      | 26,015                                               |                                                    | (934)                                             |                                                                          | (934)                                         |                                                        | 25,097                                                     |                                                         |                                              | 0                                         | 332                                                                | 10/25/2031                                | 1.....                                                       |
| 31392B SC 1             | FNR 2002-6 L SEQ 6.0 2/25/2032.....         |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 9,256         | 9,256     | 9,625       | 9,490                                                |                                                    | (138)                                             |                                                                          | (138)                                         |                                                        | 9,256                                                      |                                                         |                                              | 0                                         | 109                                                                | 02/25/2032                                | 1.....                                                       |
| 31392E PC 8             | FNR 2002-58 PG PAC 6.0 9/25/2032.....       |  |                                      | 03/25/2014       | MBS Paydown.....             |                                 | 91,151        | 91,151    | 96,070      | 94,220                                               |                                                    | (3,007)                                           |                                                                          | (3,007)                                       |                                                        | 91,151                                                     |                                                         |                                              | 0                                         | 826                                                                | 09/25/2032                                | 1.....                                                       |
| 31392K 5C 6             | FHR 2455 GK PAC 6.50 5/15/2032.....         |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 68,865        | 68,865    | 73,232      | 71,700                                               |                                                    | (2,457)                                           |                                                                          | (2,457)                                       |                                                        | 68,865                                                     |                                                         |                                              | 0                                         | 721                                                                | 05/15/2032                                | 1.....                                                       |
| 31392M 5R 9             | FHR 2448 TX PAC 6.0 5/15/2032.....          |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 73,130        | 73,130    | 76,817      | 75,483                                               |                                                    | (2,177)                                           |                                                                          | (2,177)                                       |                                                        | 73,130                                                     |                                                         |                                              | 0                                         | 854                                                                | 05/15/2032                                | 1.....                                                       |
| 31395X 3F 0             | FHR 3018 UG PAC 5.50 10/15/2034.....        |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 62,346        | 62,346    | 60,826      | 61,654                                               |                                                    | 510                                               |                                                                          | 510                                           |                                                        | 62,346                                                     |                                                         |                                              | 0                                         | 536                                                                | 10/15/2034                                | 1.....                                                       |
| 31396F 2Y 8             | FHR 3070 QG PAC 5.0 3/15/2034.....          |  |                                      | 03/15/2014       | MBS Paydown.....             |                                 | 60,939        | 60,939    | 63,469      | 62,760                                               |                                                    | (1,907)                                           |                                                                          | (1,907)                                       |                                                        | 60,939                                                     |                                                         |                                              | 0                                         | 517                                                                | 03/15/2034                                | 1.....                                                       |
| 34074M JB 8             | FL HSG FIN CORP A 2.80 07/01/2041.....      |  |                                      | 03/01/2014       | MBS Paydown.....             |                                 | 298,022       | 298,022   | 298,022     | 298,022                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 298,022                                                    |                                                         |                                              | 0                                         | 1,334                                                              | 07/01/2041                                | 1FE.....                                                     |
| 34074M JC 6             | FL HSG FIN B TXBL 2.80 07/01/2041.....      |  |                                      | 03/01/2014       | MBS Paydown.....             |                                 | 389,569       | 389,569   | 389,569     | 389,569                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 389,569                                                    |                                                         |                                              | 0                                         | 1,650                                                              | 07/01/2041                                | 1FE.....                                                     |
| 45129Y TG 1             | ID HSG & FIN ASSN SING 6.00 07/01/2035..... |  |                                      | 01/01/2014       | Sinking Fund Redemption..... |                                 | 65,000        | 65,000    | 66,706      | 65,743                                               |                                                    | (743)                                             |                                                                          | (743)                                         |                                                        | 65,000                                                     |                                                         |                                              | 0                                         | 1,950                                                              | 07/01/2035                                | 1FE.....                                                     |
| 454622 QD 6             | IN BD BK-TXB-5-A 5.04 01/15/2014.....       |  |                                      | 01/15/2014       | Maturity.....                |                                 | 1,000,000     | 1,000,000 | 1,057,820   | 1,001,645                                            |                                                    | (1,645)                                           |                                                                          | (1,645)                                       |                                                        | 1,000,000                                                  |                                                         |                                              | 0                                         | 25,200                                                             | 01/15/2014                                | 1FE.....                                                     |
| 454622 QE 4             | IN BD BK-TXB-5-A 5.04 07/15/2014.....       |  |                                      | 01/15/2014       | Call.....                    |                                 | 1,000,000     | 1,000,000 | 1,048,830   | 1,001,393                                            |                                                    | (1,393)                                           |                                                                          | (1,393)                                       |                                                        | 1,000,000                                                  |                                                         |                                              | 0                                         | 25,200                                                             | 07/15/2014                                | 1FE.....                                                     |

**SCHEDULE D - PART 4**

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

QE05.2

| 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<br>Identification                                                 | Description |   |                                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 454622                                                                  | QF          | 1 | INDIANA BD BK TXBL A 5.21 7/15/2015.....     | .....                           | 01/15/2014       | Call.....                    | .....                           | 1,880,000     | 1,880,000  | 1,880,000   | 1,880,001                                            | .....                                              | .....(1)                                          | .....                                                                    | .....(1)                                      | .....                                                  | 1,880,000                                                  | .....                                                   | .....                                        | .....0                                    | 48,974                                                             | 07/15/2015                                | 1FE.....                                                     |
| 462467                                                                  | NW          | 7 | IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....  | .....                           | 03/01/2014       | Partial Call.....            | .....                           | 205,000       | 205,000    | 203,823     | 203,836                                              | .....                                              | 1,165                                             | .....                                                                    | 1,165                                         | .....                                                  | 205,000                                                    | .....                                                   | .....                                        | .....0                                    | .822                                                               | 02/01/2042                                | 1FE.....                                                     |
| 49130T                                                                  | PR          | 1 | KY ST HSG CORP A 4.25 07/01/2033.....        | .....                           | 03/10/2014       | Partial Call.....            | .....                           | 200,000       | 200,000    | 209,100     | 207,779                                              | .....                                              | (7,779)                                           | .....                                                                    | (7,779)                                       | .....                                                  | 200,000                                                    | .....                                                   | .....                                        | .....0                                    | 5,549                                                              | 07/01/2033                                | 1FE.....                                                     |
| 49130T                                                                  | PS          | 9 | KY HSG CORP A 3.00 11/01/2041.....           | .....                           | 03/01/2014       | Partial Call.....            | .....                           | 235,000       | 235,000    | 235,000     | 235,000                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 235,000                                                    | .....                                                   | .....                                        | .....0                                    | 1,500                                                              | 11/01/2041                                | 1FE.....                                                     |
| 49130T                                                                  | PT          | 7 | KY HSG CORP B 3.00 11/01/2041.....           | .....                           | 03/01/2014       | Partial Call.....            | .....                           | 170,000       | 170,000    | 170,000     | 170,000                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 170,000                                                    | .....                                                   | .....                                        | .....0                                    | 1,063                                                              | 11/01/2041                                | 1FE.....                                                     |
| 60415N                                                                  | E4          | 0 | MN ST HFA 6.13 07/01/2038.....               | .....                           | 01/01/2014       | Partial Call.....            | .....                           | 265,000       | 265,000    | 279,244     | 270,778                                              | .....                                              | (5,778)                                           | .....                                                                    | (5,778)                                       | .....                                                  | 265,000                                                    | .....                                                   | .....                                        | .....0                                    | 8,122                                                              | 07/01/2038                                | 1FE.....                                                     |
| 649705                                                                  | JJ          | 0 | EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....  | .....                           | 03/11/2014       | Sinking Fund Redemption..... | .....                           | 423,282       | 423,282    | 417,741     | 415,739                                              | .....                                              | 298                                               | .....                                                                    | 298                                           | .....                                                  | 423,282                                                    | .....                                                   | .....                                        | .....0                                    | 5,181                                                              | 09/11/2018                                | 2.....                                                       |
| 658207                                                                  | MA          | 0 | NC HSG FIN AGY 4.00 01/01/2030.....          | .....                           | 01/01/2014       | Sinking Fund Redemption..... | .....                           | 155,000       | 155,000    | 155,000     | 154,999                                              | .....                                              | 1                                                 | .....                                                                    | 1                                             | .....                                                  | 155,000                                                    | .....                                                   | .....                                        | .....0                                    | 3,100                                                              | 01/01/2030                                | 1FE.....                                                     |
| 658207                                                                  | MA          | 0 | NC HSG FIN AGY 4.00 01/01/2030.....          | .....                           | 02/01/2014       | Partial Call.....            | .....                           | 290,000       | 290,000    | 290,000     | 289,998                                              | .....                                              | 2                                                 | .....                                                                    | 2                                             | .....                                                  | 290,000                                                    | .....                                                   | .....                                        | .....0                                    | 6,767                                                              | 01/01/2030                                | 1FE.....                                                     |
| 658207                                                                  | NZ          | 4 | NC HSG FIN AGY SRS 33 4.013 01/01/2026.....  | .....                           | 02/01/2014       | Partial Call.....            | .....                           | 90,000        | 90,000     | 90,000      | 90,001                                               | .....                                              | (0)                                               | .....                                                                    | (0)                                           | .....                                                  | 90,000                                                     | .....                                                   | .....                                        | .....0                                    | 2,107                                                              | 01/01/2026                                | 1FE.....                                                     |
| 665444                                                                  | HN          | 8 | NORTHERN MUNI PWR 5.82 01/01/2017.....       | .....                           | 01/01/2014       | Sinking Fund Redemption..... | .....                           | 1,300,000     | 1,300,000  | 1,388,400   | 1,340,242                                            | .....                                              | (40,242)                                          | .....                                                                    | (40,242)                                      | .....                                                  | 1,300,000                                                  | .....                                                   | .....                                        | .....0                                    | 37,830                                                             | 01/01/2017                                | 1FE.....                                                     |
| 676907                                                                  | QB          | 7 | OH HFA TXB 5.32 09/01/2038.....              | .....                           | 03/01/2014       | Call.....                    | .....                           | 210,000       | 210,000    | 212,625     | 210,005                                              | .....                                              | (5)                                               | .....                                                                    | (5)                                           | .....                                                  | 210,000                                                    | .....                                                   | .....                                        | .....0                                    | 5,586                                                              | 09/01/2038                                | 1FE.....                                                     |
| 686087                                                                  | MP          | 9 | OR HSG & CMNTY SVCS C 2.891 07/01/2033.....  | .....                           | 01/01/2014       | Partial Call.....            | .....                           | 210,000       | 210,000    | 210,000     | 210,009                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 210,000                                                    | .....                                                   | .....                                        | .....0                                    | 3,356                                                              | 07/01/2033                                | 1FE.....                                                     |
| 83190A                                                                  | AB          | 9 | SBA POOL 523402 6.54 PT 01/20/2035.....      | .....                           | 02/15/2014       | MBS Paydown.....             | .....                           | 42,768        | 42,768     | 47,559      | 47,067                                               | .....                                              | (4,388)                                           | .....                                                                    | (4,388)                                       | .....                                                  | 42,768                                                     | .....                                                   | .....                                        | .....0                                    | 227                                                                | 01/20/2035                                | 1.....                                                       |
| 84055U                                                                  | AH          | 4 | S TX DETENTION TXB 4.92 02/01/2014.....      | .....                           | 02/01/2014       | Maturity.....                | .....                           | 3,000,000     | 3,000,000  | 3,000,000   | 2,999,998                                            | .....                                              | 2                                                 | .....                                                                    | 2                                             | .....                                                  | 3,000,000                                                  | .....                                                   | .....                                        | .....0                                    | 73,800                                                             | 02/01/2014                                | 2FE.....                                                     |
| 882750                                                                  | NE          | 8 | TX HSG & CMNTY AFFAIRS 2.875 07/01/2041..... | .....                           | 03/01/2014       | Partial Call.....            | .....                           | 400,000       | 400,000    | 399,618     | 399,592                                              | .....                                              | 408                                               | .....                                                                    | 408                                           | .....                                                  | 400,000                                                    | .....                                                   | .....                                        | .....0                                    | 6,732                                                              | 07/01/2041                                | 1FE.....                                                     |
| 92812U                                                                  | Q3          | 5 | VA ST HSG DEV D 4.30 12/25/2043.....         | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 73,252        | 73,252     | 73,252      | 73,215                                               | .....                                              | (32,628)                                          | .....                                                                    | (32,628)                                      | .....                                                  | 73,252                                                     | .....                                                   | .....                                        | .....0                                    | 572                                                                | 12/25/2043                                | 1FE.....                                                     |
| 92813T                                                                  | EE          | 6 | VIRGINIA HSG AUTH SER A 3.25 08/25/2042..... | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 473,522       | 473,522    | 473,330     | 473,271                                              | .....                                              | 265                                               | .....                                                                    | 265                                           | .....                                                  | 473,522                                                    | .....                                                   | .....                                        | .....0                                    | 3,629                                                              | 08/25/2042                                | 1FE.....                                                     |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment..... |             |   |                                              |                                 |                  |                              |                                 | 15,572,182    | 15,572,182 | 15,836,104  | 15,650,130                                           | .....0                                             | (115,148)                                         | .....0                                                                   | (115,148)                                     | .....0                                                 | 15,572,182                                                 | .....0                                                  | .....0                                       | .....0                                    | 329,862                                                            | ....XXX...                                | ..XXX...                                                     |
| <b>Bonds - Industrial and Miscellaneous</b>                             |             |   |                                              |                                 |                  |                              |                                 |               |            |             |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| 000292                                                                  | AA          | 0 | AAA 2007-2 A1 SEQ FLT 01/27/46.....          | .....                           | 03/27/2014       | MBS Paydown.....             | .....                           | 267,452       | 267,452    | 191,897     | 211,615                                              | .....                                              | 3,162                                             | .....                                                                    | 3,162                                         | .....                                                  | 267,452                                                    | .....                                                   | .....                                        | .....0                                    | 94                                                                 | 01/27/2046                                | 1FM.....                                                     |
| 00077B                                                                  | 4W          | 0 | AMAC 2002-9 A30 NAS 5.75 12/25/2032.....     | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 5,273         | 5,273      | 5,317       | 5,114                                                | .....                                              | (176)                                             | .....                                                                    | (176)                                         | .....                                                  | 5,273                                                      | .....                                                   | .....                                        | .....0                                    | 44                                                                 | 12/25/2032                                | 1FM.....                                                     |
| 000780                                                                  | NL          | 6 | AMAC 2003-12 2A SEQ 5.50 12/25/33.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 12,657        | 12,657     | 12,829      | 12,437                                               | .....                                              | (407)                                             | .....                                                                    | (407)                                         | .....                                                  | 12,657                                                     | .....                                                   | .....                                        | .....0                                    | 106                                                                | 12/25/2033                                | 1FM.....                                                     |
| 00173P                                                                  | AA          | 3 | AMMC 2005-4A A CLO FLT 03/25/17.....         | R..                             | 03/25/2014       | MBS Paydown.....             | .....                           | 5,139,374     | 5,139,374  | 4,863,133   | 5,531,493                                            | .....                                              | (392,119)                                         | .....                                                                    | (392,119)                                     | .....                                                  | 5,139,374                                                  | .....                                                   | .....                                        | .....0                                    | 6,481                                                              | 03/25/2017                                | 1FE.....                                                     |
| 00173X                                                                  | AN          | 8 | AMMC 2005-5A D CLO FLT 08/08/2017.....       | R..                             | 03/20/2014       | MBS Paydown.....             | .....                           | 5,000,000     | 5,000,000  | 4,518,750   | 4,684,904                                            | .....                                              | 308,458                                           | .....                                                                    | 308,458                                       | .....                                                  | 5,000,000                                                  | .....                                                   | .....                                        | .....0                                    | 28,064                                                             | 08/08/2017                                | 2AM.....                                                     |
| 00174E                                                                  | AC          | 3 | AMMC 2006-6A A1B CLO FLT 05/03/2018.....     | R..                             | 02/25/2014       | MBS Paydown.....             | .....                           | 5,516,244     | 5,516,244  | 5,100,148   | 5,283,245                                            | .....                                              | 232,999                                           | .....                                                                    | 232,999                                       | .....                                                  | 5,516,244                                                  | .....                                                   | .....                                        | .....0                                    | 8,142                                                              | 05/03/2018                                | 1FE.....                                                     |
| 00174E                                                                  | AG          | 4 | AMMC 2006-6A A2 CLO FLT 05-03-2018.....      | R..                             | 02/25/2014       | MBS Paydown.....             | .....                           | 190,215       | 190,215    | .....       | 184,219                                              | .....                                              | 3,562                                             | .....                                                                    | 3,562                                         | .....                                                  | 190,215                                                    | .....                                                   | .....                                        | .....0                                    | 237                                                                | 05/03/2018                                | 1FE.....                                                     |
| 00175E                                                                  | AA          | 6 | AMMC 2006-7A A CLO FLT 12/19/2019.....       | R..                             | 01/19/2014       | MBS Paydown.....             | .....                           | 56,498        | 56,498     | 56,092      | 56,198                                               | .....                                              | 101                                               | .....                                                                    | 101                                           | .....                                                  | 56,498                                                     | .....                                                   | .....                                        | .....0                                    | 71                                                                 | 12/19/2019                                | 1FE.....                                                     |
| 00213R                                                                  | AA          | 1 | ARLFR 2012-1A A1 ABS FLT 12/15/2042.....     | .....                           | 03/15/2014       | MBS Paydown.....             | .....                           | 109,651       | 109,651    | 109,651     | 109,617                                              | .....                                              | (9)                                               | .....                                                                    | (9)                                           | .....                                                  | 109,651                                                    | .....                                                   | .....                                        | .....0                                    | 359                                                                | 12/15/2042                                | 1FE.....                                                     |
| 00249E                                                                  | AA          | 8 | AA AIRCRAFT FIN 2013-1 3.596 11/01/2017..... | .....                           | 03/01/2014       | Sinking Fund Redemption..... | .....                           | 146,463       | 146,463    | 146,463     | 146,463                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 146,463                                                    | .....                                                   | .....                                        | .....0                                    | 878                                                                | 11/01/2017                                | 2FE.....                                                     |
| 00441Y                                                                  | AC          | 6 | ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....     | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 182,238       | 182,238    | 159,686     | 172,523                                              | .....                                              | 1,488                                             | .....                                                                    | 1,488                                         | .....                                                  | 182,238                                                    | .....                                                   | .....                                        | .....0                                    | 81                                                                 | 08/25/2036                                | 1FM.....                                                     |
| 004421                                                                  | HR          | 7 | ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....      | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 492,858       | 492,858    | 398,041     | 409,581                                              | .....                                              | 6,662                                             | .....                                                                    | 6,662                                         | .....                                                  | 492,858                                                    | .....                                                   | .....                                        | .....0                                    | 990                                                                | 11/25/2034                                | 1FM.....                                                     |
| 00505H                                                                  | AA          | 0 | ACST 2006-1A G1 ABS FLT 06/20/2031.....      | .....                           | 02/15/2014       | MBS Paydown.....             | .....                           | 2,009,234     | 2,009,234  | 1,803,288   | 1,925,826                                            | .....                                              | 83,409                                            | .....                                                                    | 83,409                                        | .....                                                  | 2,009,234                                                  | .....                                                   | .....                                        | .....0                                    | 1,483                                                              | 06/20/2031                                | 1AM.....                                                     |
| 006346                                                                  | AK          | 6 | ADMSO 2010-1 A ABS 5.438 12/20/2040.....     | .....                           | 03/20/2014       | MBS Paydown.....             | .....                           | 166,256       | 166,256    | 169,213     | 168,347                                              | .....                                              | (97)                                              | .....                                                                    | (97)                                          | .....                                                  | 166,256                                                    | .....                                                   | .....                                        | .....0                                    | 1,507                                                              | 12/20/2040                                | 1FE.....                                                     |
| 007036                                                                  | GS          | 9 | ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....     | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 25,196        | 25,196     | 23,574      | 23,549                                               | .....                                              | 1                                                 | .....                                                                    | 1                                             | .....                                                  | 25,196                                                     | .....                                                   | .....                                        | .....0                                    | 94                                                                 | 06/25/2035                                | 1FM.....                                                     |
| 007036                                                                  | SE          | 7 | ARMT 2005-9 5A1 SEQ SSRN FLT 11/25/2035..... | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 97,812        | 97,812     | 67,979      | 67,103                                               | .....                                              | 2,068                                             | .....                                                                    | 2,068                                         | .....                                                  | 97,812                                                     | .....                                                   | .....                                        | .....0                                    | 67                                                                 | 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

QE05.3

| 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<br>Identification | Description                                   |     | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date             | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 009349 AF 8             | AERLS 2007-1A G3 ABS FLT 05/10/2032.....      | R.. | 03/07/2014                      | MBS Paydown.....             |                   |                                 | 436,473       | 436,473   | 410,148     | 423,532                                              |                                                    | 812                                               |                                                                          | 812                                           |                                                        | 436,473                                                    |                                                         |                                              | 0                                         | 286                                                                | 05/10/2032                                | 1FE.....                                                     |
| 009503 AA 1             | AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032.....  | R.. | 03/15/2014                      | MBS Paydown.....             |                   |                                 | 81,862        | 81,862    | 66,615      | 66,615                                               |                                                    | 1,025                                             |                                                                          | 1,025                                         |                                                        | 81,862                                                     |                                                         |                                              | 0                                         | 62                                                                 | 06/15/2032                                | 1AM.....                                                     |
| 009503 AB 9             | AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032.....  | R.. | 03/15/2014                      | MBS Paydown.....             |                   |                                 | 157,061       | 157,061   | 130,477     | 130,625                                              |                                                    | 2,019                                             |                                                                          | 2,019                                         |                                                        | 157,061                                                    |                                                         |                                              | 0                                         | 76                                                                 | 06/15/2032                                | 1FE.....                                                     |
| 02146T AL 1             | CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....  |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 41,733        | 41,733    | 28,131      | 33,273                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 41,733                                                     |                                                         |                                              | 0                                         | 391                                                                | 06/25/2036                                | 1FM.....                                                     |
| 02146T AL 1             | CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....  |     | 03/25/2014                      | Pass-Through Loss.....       |                   |                                 |               | 10,593    | 7,141       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 10,593                                                     |                                                         | (10,593)                                     | (10,593)                                  | 103                                                                | 06/25/2036                                | 1FM.....                                                     |
| 02146T AL 1             | CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....  |     | 03/31/2014                      | Book Value Adjustment.....   |                   |                                 |               |           |             | 4,302,264                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (10,593)                                                   |                                                         | 10,593                                       | 10,593                                    |                                                                    | 06/25/2036                                | 1FM.....                                                     |
| 023654 AW 6             | AMER WEST AIR 1999-1 7.93 01/02/2019.....     |     | 01/02/2014                      | Sinking Fund Redemption..... |                   |                                 | 211,028       | 211,028   | 222,371     | 217,655                                              |                                                    | (6)                                               |                                                                          | (6)                                           |                                                        | 211,028                                                    |                                                         |                                              | 0                                         | 8,367                                                              | 01/02/2019                                | 3FE.....                                                     |
| 02377U AA 2             | AMER AIRLINES 2013-2 4.95 01/15/2023.....     |     | 01/15/2014                      | Sinking Fund Redemption..... |                   |                                 | 177,598       | 177,598   | 177,598     | 177,578                                              |                                                    | (2)                                               |                                                                          | (2)                                           |                                                        | 177,598                                                    |                                                         |                                              | 0                                         | 4,029                                                              | 01/15/2023                                | 2FM.....                                                     |
| 02660L AA 8             | AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....  |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 42,190        | 42,190    | 31,643      | 29,114                                               |                                                    | 4,507                                             |                                                                          | 4,507                                         |                                                        | 42,190                                                     |                                                         |                                              | 0                                         | 19                                                                 | 10/25/2046                                | 1FM.....                                                     |
| 02660T CS 0             | AHM 2004-4 4A SEQ FLT 02-25-2045.....         |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 220,161       | 220,161   | 188,375     | 189,040                                              |                                                    | 7,632                                             |                                                                          | 7,632                                         |                                                        | 220,161                                                    |                                                         |                                              | 0                                         | 778                                                                | 02/25/2045                                | 1FM.....                                                     |
| 02660T DH 3             | AHM 2005-1 6A SEQ FLT 06/25/2045.....         |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 96,194        | 96,194    | 83,809      | 85,246                                               |                                                    | 131                                               |                                                                          | 131                                           |                                                        | 96,194                                                     |                                                         |                                              | 0                                         | 384                                                                | 06/25/2045                                | 1FM.....                                                     |
| 02660T EQ 2             | AHM 2005-2 4A1 SEQ FLT 09/25/2045.....        |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 99,147        | 99,147    | 82,788      | 82,802                                               |                                                    | 4,126                                             |                                                                          | 4,126                                         |                                                        | 99,147                                                     |                                                         |                                              | 0                                         | 307                                                                | 09/25/2045                                | 1FM.....                                                     |
| 02660V AE 8             | AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035..... |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 26,336        | 26,336    | 21,480      | 21,494                                               |                                                    | 3,395                                             |                                                                          | 3,395                                         |                                                        | 26,336                                                     |                                                         |                                              | 0                                         | 207                                                                | 11/25/2035                                | 1FM.....                                                     |
| 03072S RC 1             | AMSI 2004-FR1W A6 SEQ STP 05/25/2034.....     |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 53,971        | 53,971    | 52,352      | 52,676                                               |                                                    | 1,289                                             |                                                                          | 1,289                                         |                                                        | 53,971                                                     |                                                         |                                              | 0                                         | 305                                                                | 05/25/2034                                | 1FM.....                                                     |
| 03215P BN 8             | AMRES 1997-1 A7 SEQ 7.61 03/25/27.....        |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 10,999        | 10,999    | 10,987      | 10,999                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 10,999                                                     |                                                         |                                              | 0                                         | 114                                                                | 03/25/2027                                | 1FM.....                                                     |
| 03215P DM 8             | AMRES 1998-1 A5 SEQ STP 10/25/27.....         |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 47,093        | 47,093    | 47,123      | 47,093                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 47,093                                                     |                                                         |                                              | 0                                         | 891                                                                | 10/25/2027                                | 1FM.....                                                     |
| 03761Q AA 3             | APID 2006-QA A CLO FLT 01/20/2019.....        | R.. | 01/20/2014                      | MBS Paydown.....             |                   |                                 | 964,941       | 964,941   | 951,417     | 954,084                                              |                                                    | 540                                               |                                                                          | 540                                           |                                                        | 964,941                                                    |                                                         |                                              | 0                                         | 1,213                                                              | 01/20/2019                                | 1FE.....                                                     |
| 04249@ AD 3             | ARMY & AIR FORCE 4.95 10/15/2024.....         |     | 03/15/2014                      | Paydown.....                 |                   |                                 | 27,807        | 27,807    | 27,807      | 27,807                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 27,807                                                     |                                                         |                                              | 0                                         | 230                                                                | 10/15/2024                                | 1.....                                                       |
| 04544P AD 1             | ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....     |     | 03/25/2014                      | MBS Paydown.....             |                   |                                 | 240,779       | 240,779   | 89,416      | 170,183                                              |                                                    | 2,210                                             |                                                                          | 2,210                                         |                                                        | 240,779                                                    |                                                         |                                              | 0                                         | 132                                                                | 07/25/2036                                | 1FM.....                                                     |
| 04621X AC 2             | ASSURANT INC 5.625 02/15/14.....              |     | 02/15/2014                      | Maturity.....                |                   |                                 | 3,000,000     | 3,000,000 | 3,041,820   | 3,003,711                                            |                                                    | (3,711)                                           |                                                                          | (3,711)                                       |                                                        | 3,000,000                                                  |                                                         |                                              | 0                                         | 84,375                                                             | 02/15/2014                                | 2FE.....                                                     |
| 049164 AK 2             | ATLAS AIR 98-1 A 7.38 01/02/2018.....         |     | 03/02/2014                      | Sinking Fund Redemption..... |                   |                                 | 252,754       | 252,754   | 254,847     | 260,623                                              |                                                    | (176)                                             |                                                                          | (176)                                         |                                                        | 252,754                                                    |                                                         |                                              | 0                                         | 3,293                                                              | 01/02/2018                                | 3.....                                                       |
| 049164 AU 0             | ATLAS AIR 99-1 A-1 7.20 01/02/2019.....       |     | 03/02/2014                      | Sinking Fund Redemption..... |                   |                                 | 133,444       | 133,444   | 133,278     | 133,258                                              |                                                    | 3                                                 |                                                                          | 3                                             |                                                        | 133,444                                                    |                                                         |                                              | 0                                         | 1,605                                                              | 01/02/2019                                | 3.....                                                       |
| 049164 BE 5             | ATLAS AIR 00-A 8.707 01/02/2019.....          |     | 03/02/2014                      | Sinking Fund Redemption..... |                   |                                 | 45,133        | 45,133    | 47,164      | 47,465                                               |                                                    | (34)                                              |                                                                          | (34)                                          |                                                        | 45,133                                                     |                                                         |                                              | 0                                         | 657                                                                | 01/02/2019                                | 3.....                                                       |
| 05531R AG 2             | BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....  |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 435,277       | 435,277   | 402,318     | 422,974                                              |                                                    | 3,070                                             |                                                                          | 3,070                                         |                                                        | 435,277                                                    |                                                         |                                              | 0                                         | 1,641                                                              | 04/26/2037                                | 1FM.....                                                     |
| 05531U AF 7             | BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....    |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 184,219       | 184,219   | 138,164     | 151,548                                              |                                                    | 18,304                                            |                                                                          | 18,304                                        |                                                        | 184,219                                                    |                                                         |                                              | 0                                         | 1,695                                                              | 08/26/2036                                | 1FM.....                                                     |
| 05531U AN 0             | BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....  |     | 12/26/2013                      | Pass-Through Loss.....       |                   |                                 |               | (32,560)  | (31,827)    |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 06/26/2035                                | 1FM.....                                                     |
| 05531U AN 0             | BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....  |     | 01/31/2014                      | Book Value Adjustment.....   |                   |                                 |               |           |             | 3,527,929                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         | 0                                            |                                           | 0                                                                  | 06/26/2035                                | 1FM.....                                                     |
| 05531U AN 0             | BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....  |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 90,894        | 58,334    | 57,021      | 89,306                                               |                                                    | 466                                               |                                                                          | 466                                           |                                                        | 90,894                                                     |                                                         |                                              | 0                                         | 1,144                                                              | 06/26/2035                                | 1FM.....                                                     |
| 05532C AN 9             | BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36....  |     | 02/26/2014                      | MBS Paydown.....             |                   |                                 | 45,171        | 45,171    | 42,461      | 42,584                                               |                                                    | 7                                                 |                                                                          | 7                                             |                                                        | 45,171                                                     |                                                         |                                              | 0                                         | 134                                                                | 11/26/2036                                | 1FM.....                                                     |
| 05532E AG 0             | BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37..... |     | 03/27/2014                      | MBS Paydown.....             |                   |                                 | 689,493       | 689,493   | 677,328     | 673,980                                              |                                                    | 8,746                                             |                                                                          | 8,746                                         |                                                        | 689,493                                                    |                                                         |                                              | 0                                         | 6,861                                                              | 06/27/2037                                | 1FM.....                                                     |
| 05532E AS 4             | BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37..... |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 392,714       | 392,714   | 381,423     | 389,767                                              |                                                    | 10,975                                            |                                                                          | 10,975                                        |                                                        | 392,714                                                    |                                                         |                                              | 0                                         | 3,636                                                              | 06/26/2037                                | 1FM.....                                                     |
| 05532E BB 0             | BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....   |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 213,896       | 213,896   | 210,688     | 211,535                                              |                                                    | 511                                               |                                                                          | 511                                           |                                                        | 213,896                                                    |                                                         |                                              | 0                                         | 1,966                                                              | 03/26/2036                                | 1FM.....                                                     |
| 05532E CE 3             | BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37..... |     | 03/26/2014                      | Pass-Through Loss.....       |                   |                                 |               | 23,021    | 6,100       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 23,021                                                     |                                                         | (23,021)                                     | (23,021)                                  | 225                                                                | 06/26/2037                                | 1FM.....                                                     |
| 05532E CE 3             | BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37..... |     | 03/31/2014                      | Book Value Adjustment.....   |                   |                                 |               |           |             | 4,659,296                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (23,021)                                                   |                                                         | 23,021                                       | 23,021                                    |                                                                    | 06/26/2037                                | 1FM.....                                                     |
| 05532E CP 8             | BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37..... |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 199,628       | 199,628   | 193,514     | 222,845                                              |                                                    | 995,688                                           |                                                                          | 995,688                                       |                                                        | 199,628                                                    |                                                         |                                              | 0                                         | 1,880                                                              | 03/26/2037                                | 1FM.....                                                     |
| 05532K AP 6             | BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....    |     | 03/26/2014                      | MBS Paydown.....             |                   |                                 | 3,586         | 3,586     | 3,483       | 3,517                                                |                                                    | 52                                                |                                                                          | 52                                            |                                                        | 3,586                                                      |                                                         |                                              | 0                                         | 33                                                                 | 07/26/2037                                | 1FM.....                                                     |

Statement as of March 31, 2014 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<br>Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser          | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 05532L AL 3             | BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36..... |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 356,877       | 356,877   | 354,200     | 355,306                                              | .....                                              | 998                                               | .....                                                                    | 998                                           | .....                                                  | 356,877                                                    | .....                                                   | .....                                        | 0                                         | 3,449                                                              | 12/26/2036                                | 1FM.....                                                     |
| 05532M AG 2             | BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....    |  | .....                           | 02/26/2014       | Pass-Through Loss.....     | .....                           | .....         | 176,804   | 95,474      | .....                                                | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 176,804                                                    | .....                                                   | ...(176,804)                                 | ...(176,804)                              | 1,748                                                              | 05/26/2036                                | 1FM.....                                                     |
| 05532M AG 2             | BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....    |  | .....                           | 02/28/2014       | Book Value Adjustment..... | .....                           | .....         | .....     | .....       | 7,476,291                                            | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | ...(176,804)                                               | .....                                                   | 176,804                                      | 176,804                                   | .....                                                              | 05/26/2036                                | 1FM.....                                                     |
| 05533C FJ 2             | BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37....  |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 341,275       | 341,275   | 328,903     | 332,200                                              | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 341,275                                                    | .....                                                   | .....                                        | 0                                         | 1,035                                                              | 01/26/2037                                | 1FM.....                                                     |
| 05533C MC 9             | BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....    |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 907           | 907       | 816         | 862                                                  | .....                                              | 5                                                 | .....                                                                    | 5                                             | .....                                                  | 907                                                        | .....                                                   | .....                                        | 0                                         | 7                                                                  | 11/26/2035                                | 1FM.....                                                     |
| 05533F AK 7             | BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....     |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 400,313       | 400,313   | 397,311     | 397,258                                              | .....                                              | 570                                               | .....                                                                    | 570                                           | .....                                                  | 400,313                                                    | .....                                                   | .....                                        | 0                                         | 3,454                                                              | 12/26/2035                                | 1FM.....                                                     |
| 05533F LR 0             | BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36..... |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 454,470       | 454,470   | 436,291     | 438,747                                              | .....                                              | 225                                               | .....                                                                    | 225                                           | .....                                                  | 454,470                                                    | .....                                                   | .....                                        | 0                                         | 1,678                                                              | 02/26/2036                                | 1FM.....                                                     |
| 05533G CN 7             | BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35..... |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 192,769       | 192,769   | 182,648     | 181,786                                              | .....                                              | 194                                               | .....                                                                    | 194                                           | .....                                                  | 192,769                                                    | .....                                                   | .....                                        | 0                                         | 1,920                                                              | 10/26/2035                                | 1FM.....                                                     |
| 05533H AK 3             | BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE..... |  | .....                           | 03/27/2014       | MBS Paydown.....           | .....                           | 35,402        | 35,402    | 34,251      | 34,342                                               | .....                                              | 40                                                | .....                                                                    | 40                                            | .....                                                  | 35,402                                                     | .....                                                   | .....                                        | 0                                         | 160                                                                | 09/27/2036                                | 1FM.....                                                     |
| 05533N DJ 0             | BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....  |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 126,605       | 126,605   | 97,486      | 100,402                                              | .....                                              | 266                                               | .....                                                                    | 266                                           | .....                                                  | 126,605                                                    | .....                                                   | .....                                        | 0                                         | 712                                                                | 11/26/2035                                | 1FM.....                                                     |
| 05534D AU 9             | BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE...   |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 488,983       | 488,983   | 430,305     | 434,210                                              | .....                                              | 19,621                                            | .....                                                                    | 19,621                                        | .....                                                  | 488,983                                                    | .....                                                   | .....                                        | 0                                         | 2,432                                                              | 01/26/2036                                | 1FM.....                                                     |
| 055359 AC 7             | BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....   |  | .....                           | 03/17/2014       | MBS Paydown.....           | .....                           | 155,821       | 155,821   | 149,196     | 152,622                                              | .....                                              | 3,033                                             | .....                                                                    | 3,033                                         | .....                                                  | 155,821                                                    | .....                                                   | .....                                        | 0                                         | 1,606                                                              | 07/17/2040                                | 1FE.....                                                     |
| 05535D BG 8             | BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....       |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 40,651        | 40,651    | 39,199      | 38,619                                               | 1,181                                              | 582                                               | .....                                                                    | 1,763                                         | .....                                                  | 40,651                                                     | .....                                                   | .....                                        | 0                                         | 711                                                                | 12/25/2035                                | 6FE.....                                                     |
| 05536G AJ 5             | BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....       |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 1,191,178     | 1,191,178 | 1,194,901   | 1,188,200                                            | .....                                              | (362)                                             | .....                                                                    | (362)                                         | .....                                                  | 1,191,178                                                  | .....                                                   | .....                                        | 0                                         | 9,987                                                              | 03/26/2037                                | 1FM.....                                                     |
| 05536K BL 0             | BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47.....    |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 775,887       | 775,887   | 722,545     | 741,219                                              | .....                                              | 8,404                                             | .....                                                                    | 8,404                                         | .....                                                  | 775,887                                                    | .....                                                   | .....                                        | 0                                         | 3,989                                                              | 01/26/2047                                | 1FM.....                                                     |
| 05540X BK 8             | BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE...   |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 520,626       | 520,626   | 484,182     | 494,020                                              | .....                                              | 1,031                                             | .....                                                                    | 1,031                                         | .....                                                  | 520,626                                                    | .....                                                   | .....                                        | 0                                         | 2,094                                                              | 05/26/2036                                | 1FM.....                                                     |
| 05540X BQ 5             | BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...   |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | 499,786       | 499,786   | 439,811     | 443,220                                              | .....                                              | 13,412                                            | .....                                                                    | 13,412                                        | .....                                                  | 499,786                                                    | .....                                                   | .....                                        | 0                                         | 2,424                                                              | 11/26/2035                                | 1FM.....                                                     |
| 05541D AU 0             | BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....  |  | .....                           | 03/20/2014       | MBS Paydown.....           | .....                           | 554,046       | 554,046   | 457,781     | 466,017                                              | .....                                              | 7,595                                             | .....                                                                    | 7,595                                         | .....                                                  | 554,046                                                    | .....                                                   | .....                                        | 0                                         | 248                                                                | 11/20/2036                                | 1FM.....                                                     |
| 058931 AD 8             | BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....  |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 534,092       | 534,092   | 376,535     | 356,074                                              | .....                                              | 80,156                                            | .....                                                                    | 80,156                                        | .....                                                  | 534,092                                                    | .....                                                   | .....                                        | 0                                         | 7,478                                                              | 03/25/2036                                | 1FM.....                                                     |
| 058931 BL 9             | BAFC 2006-3 5A8 SEQ 5.50 03/25/36.....        |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 82,212        | 82,212    | 78,975      | 78,667                                               | .....                                              | 11                                                | .....                                                                    | 11                                            | .....                                                  | 82,212                                                     | .....                                                   | .....                                        | 0                                         | 750                                                                | 03/25/2036                                | 1FM.....                                                     |
| 05946X Y7 2             | BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036..... |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 374,739       | 374,739   | 368,884     | 368,894                                              | .....                                              | 912                                               | .....                                                                    | 912                                           | .....                                                  | 374,739                                                    | .....                                                   | .....                                        | 0                                         | 3,347                                                              | 01/25/2036                                | 2FM.....                                                     |
| 05947U 7J 1             | BACM 2006-1 A3A SEQ CSTR 9/10/45.....         |  | .....                           | 03/10/2014       | MBS Paydown.....           | .....                           | 91,476        | 91,476    | 92,298      | 91,476                                               | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 91,476                                                     | .....                                                   | .....                                        | 0                                         | 544                                                                | 09/10/2045                                | 1FM.....                                                     |
| 05948K ZB 8             | BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....  |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 288,815       | 288,815   | 210,474     | 157,979                                              | .....                                              | 366                                               | .....                                                                    | 366                                           | .....                                                  | 288,815                                                    | .....                                                   | .....                                        | 0                                         | 197                                                                | 05/25/2035                                | 1FM.....                                                     |
| 05948K ZF 9             | BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....        |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 192,067       | 192,067   | 135,614     | 195,298                                              | .....                                              | 1,092                                             | .....                                                                    | 1,092                                         | .....                                                  | 192,067                                                    | .....                                                   | .....                                        | 0                                         | 158                                                                | 05/25/2035                                | 1FM.....                                                     |
| 05948K ZF 9             | BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....        |  | .....                           | 03/25/2014       | Pass-Through Loss.....     | .....                           | .....         | 105,508   | 74,496      | .....                                                | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 72,765                                                     | .....                                                   | ...(72,765)                                  | ...(72,765)                               | 113                                                                | 05/25/2035                                | 1FM.....                                                     |
| 05948K ZF 9             | BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....        |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....         | .....     | .....       | 5,449,637                                            | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | ...(72,765)                                                | .....                                                   | 72,765                                       | 72,765                                    | .....                                                              | 05/25/2035                                | 1FM.....                                                     |
| 05948X 5S 6             | BOAMS 2004-C 2A1 SEQ CSTR 04/25/34.....       |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 109,623       | 109,623   | 97,428      | 97,327                                               | .....                                              | 1,390                                             | .....                                                                    | 1,390                                         | .....                                                  | 109,623                                                    | .....                                                   | .....                                        | 0                                         | 496                                                                | 04/25/2034                                | 1FM.....                                                     |
| 05948X GY 1             | BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33.....    |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 15,721        | 15,721    | 15,957      | 15,874                                               | .....                                              | (209)                                             | .....                                                                    | (209)                                         | .....                                                  | 15,721                                                     | .....                                                   | .....                                        | 0                                         | 126                                                                | 06/25/2033                                | 2FM.....                                                     |
| 05948X HA 2             | BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....    |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 14,941        | 14,941    | 15,258      | 14,745                                               | .....                                              | (1,114)                                           | .....                                                                    | (1,114)                                       | .....                                                  | 14,941                                                     | .....                                                   | .....                                        | 0                                         | 120                                                                | 06/25/2033                                | 1FM.....                                                     |
| 05948X WD 9             | BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....      |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 175,383       | 175,383   | 176,562     | 176,053                                              | .....                                              | (1,122)                                           | .....                                                                    | (1,122)                                       | .....                                                  | 175,383                                                    | .....                                                   | .....                                        | 0                                         | 1,518                                                              | 11/25/2033                                | 1FM.....                                                     |
| 05949C HM 1             | BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....  |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 283,263       | 283,263   | 249,510     | 273,659                                              | .....                                              | 295                                               | .....                                                                    | 295                                           | .....                                                  | 283,263                                                    | .....                                                   | .....                                        | 0                                         | 1,375                                                              | 10/25/2035                                | 1FM.....                                                     |
| 05949C HM 1             | BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....  |  | .....                           | 03/25/2014       | Pass-Through Loss.....     | .....                           | .....         | 33,387    | 29,419      | .....                                                | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 33,387                                                     | .....                                                   | ...(33,387)                                  | ...(33,387)                               | 198                                                                | 10/25/2035                                | 1FM.....                                                     |
| 05949C HM 1             | BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....  |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....         | .....     | 12,807,879  | .....                                                | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | ...(33,617)                                                | .....                                                   | 33,617                                       | 33,617                                    | .....                                                              | 10/25/2035                                | 1FM.....                                                     |
| 05949C KS 4             | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....     |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | 5,741         | 5,741     | 5,088       | 6,743                                                | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 5,741                                                      | .....                                                   | .....                                        | 0                                         | 33                                                                 | 11/25/2035                                | 1FM.....                                                     |
| 05949C KS 4             | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....     |  | .....                           | 03/25/2014       | Pass-Through Loss.....     | .....                           | .....         | 1,376     | 1,220       | .....                                                | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | 1,376                                                      | .....                                                   | ...(1,376)                                   | ...(1,376)                                | 8                                                                  | 11/25/2035                                | 1FM.....                                                     |
| 05949C KS 4             | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....     |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....         | .....     | .....       | 527,474                                              | .....                                              | .....                                             | .....                                                                    | 0                                             | .....                                                  | ...(1,376)                                                 | .....                                                   | 1,376                                        | 1,376                                     | .....                                                              | 11/25/2035                                | 1FM.....                                                     |

Statement as of March 31, 2014 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

QE05.5

| 1                       | 2                                             |  | 3                               | 4                | 5                          | 6                               | 7              | 8              | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-----------------------------------------------|--|---------------------------------|------------------|----------------------------|---------------------------------|----------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |                                               |  |                                 |                  |                            |                                 |                |                |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser          | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 05949C NN 2             | BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....   |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | .....456,360   | .....456,360   | .....434,683   | .....684,170                                         | .....                                              | .....9,771                                        | .....                                                                    | .....9,771                                    | .....                                                  | .....456,360                                               | .....                                                   | .....                                        | .....0                                    | .....3,563                                                         | 12/25/2035                                | 2FM.....                                                     |
| 05949C NN 2             | BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....   |  | .....                           | 03/25/2014       | Pass-Through Loss.....     | .....                           | .....          | .....262,732   | .....250,252   | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....262,732                                               | .....                                                   | ...(262,732)                                 | ...(262,732)                              | .....2,029                                                         | 12/25/2035                                | 2FM.....                                                     |
| 05949C NN 2             | BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....   |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....          | .....          | .....          | .....27,382,828                                      | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(262,732)                                             | .....                                                   | .....262,732                                 | .....262,732                              | .....                                                              | 12/25/2035                                | 2FM.....                                                     |
| 05950T AC 9             | BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....  |  | .....                           | 03/20/2014       | MBS Paydown.....           | .....                           | .....67,537    | .....67,537    | .....56,095    | .....90,576                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....67,537                                                | .....                                                   | .....                                        | .....0                                    | .....245                                                           | 11/20/2046                                | 1FM.....                                                     |
| 05950T AC 9             | BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....  |  | .....                           | 03/20/2014       | Pass-Through Loss.....     | .....                           | .....          | .....60,762    | .....50,491    | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....60,762                                                | .....                                                   | ...(60,762)                                  | ...(60,762)                               | .....270                                                           | 11/20/2046                                | 1FM.....                                                     |
| 05950T AC 9             | BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....  |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....          | .....          | .....          | .....8,623,268                                       | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(60,762)                                              | .....                                                   | .....60,762                                  | .....60,762                               | .....                                                              | 11/20/2046                                | 1FM.....                                                     |
| 059513 AC 5             | BACM 2007-4 A3 SEQ CSTR 2/10/51.....          |  | .....                           | 01/10/2014       | MBS Paydown.....           | .....                           | .....4,643,044 | .....4,643,044 | .....4,392,392 | .....4,608,528                                       | .....                                              | .....34,515                                       | .....                                                                    | .....34,515                                   | .....                                                  | .....4,643,044                                             | .....                                                   | .....                                        | .....0                                    | .....22,495                                                        | 02/10/2051                                | 1FM.....                                                     |
| 05951F AB 0             | BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....       |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | .....7,460     | .....7,460     | .....7,097     | .....8,000                                           | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....7,460                                                 | .....                                                   | .....                                        | .....0                                    | .....78                                                            | 01/25/2037                                | 1FM.....                                                     |
| 05951F AB 0             | BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....       |  | .....                           | 03/25/2014       | Pass-Through Loss.....     | .....                           | .....          | .....3,311     | .....3,149     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....36                                                            | 01/25/2037                                | 1FM.....                                                     |
| 05951U AC 5             | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....   |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | .....2,145     | .....2,145     | .....2,038     | .....2,618                                           | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....2,145                                                 | .....                                                   | .....                                        | .....0                                    | .....20                                                            | 10/25/2036                                | 1FM.....                                                     |
| 05951U AC 5             | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....   |  | .....                           | 03/25/2014       | Pass-Through Loss.....     | .....                           | .....          | .....1,442     | .....1,370     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....13                                                            | 10/25/2036                                | 1FM.....                                                     |
| 05952X AL 8             | BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037..... |  | .....                           | 08/26/2013       | Pass-Through Loss.....     | .....                           | .....          | .....(29,975)  | .....(21,619)  | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(29,975)                                              | .....                                                   | .....29,975                                  | .....29,975                               | .....                                                              | 03/26/2037                                | 1FM.....                                                     |
| 05952X AL 8             | BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037..... |  | .....                           | 08/31/2013       | Book Value Adjustment..... | .....                           | .....          | .....          | .....          | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....29,975                                                | .....                                                   | .....(29,975)                                | .....(29,975)                             | .....                                                              | 03/26/2037                                | 1FM.....                                                     |
| 05953Y AH 4             | BAFC 2007-4 TA1B SEQ STP 05/25/37.....        |  | .....                           | 02/25/2014       | Pass-Through Loss.....     | .....                           | .....          | .....14,388    | .....12,599    | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....90                                                            | 05/25/2037                                | 1FM.....                                                     |
| 05953Y AH 4             | BAFC 2007-4 TA1B SEQ STP 05/25/37.....        |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | .....40,184    | .....40,184    | .....35,189    | .....41,048                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....40,184                                                | .....                                                   | .....                                        | .....0                                    | .....372                                                           | 05/25/2037                                | 1FM.....                                                     |
| 05954D AL 0             | BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....    |  | .....                           | 03/20/2014       | MBS Paydown.....           | .....                           | .....19,875    | .....19,875    | .....17,432    | .....15,031                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....19,875                                                | .....                                                   | .....                                        | .....0                                    | .....251                                                           | 09/20/2037                                | 1FM.....                                                     |
| 05954D AL 0             | BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....    |  | .....                           | 03/20/2014       | Pass-Through Loss.....     | .....                           | .....          | .....8,654     | .....7,586     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....103                                                           | 09/20/2037                                | 1FM.....                                                     |
| 05955D AA 3             | BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....         |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | .....325,558   | .....325,558   | .....325,558   | .....324,997                                         | .....                                              | .....22                                           | .....                                                                    | .....22                                       | .....                                                  | .....325,558                                               | .....                                                   | .....                                        | .....0                                    | .....3,704                                                         | 09/26/2037                                | 1FM.....                                                     |
| 05955D AF 2             | BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....  |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | .....21,076    | .....21,076    | .....19,179    | .....20,227                                          | .....                                              | .....76                                           | .....                                                                    | .....76                                       | .....                                                  | .....21,076                                                | .....                                                   | .....                                        | .....0                                    | .....71                                                            | 01/26/2037                                | 1FM.....                                                     |
| 05955F AA 8             | BALL 2009-UB1 A4A SEQ CSTR 6/24/50.....       |  | .....                           | 03/24/2014       | MBS Paydown.....           | .....                           | .....6,799     | .....6,799     | .....6,145     | .....6,492                                           | .....                                              | .....276                                          | .....                                                                    | .....276                                      | .....                                                  | .....6,799                                                 | .....                                                   | .....                                        | .....0                                    | .....54                                                            | 06/24/2050                                | 1FE.....                                                     |
| 05955Q AA 4             | BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....  |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | .....1,070,402 | .....1,070,402 | .....1,016,882 | .....1,033,919                                       | .....                                              | .....1,291                                        | .....                                                                    | .....1,291                                    | .....                                                  | .....1,070,402                                             | .....                                                   | .....                                        | .....0                                    | .....10,097                                                        | 08/26/2037                                | 1FM.....                                                     |
| 05955Q AC 0             | BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....     |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | .....1,033,978 | .....1,033,978 | .....1,014,591 | .....1,023,699                                       | .....                                              | .....945                                          | .....                                                                    | .....945                                      | .....                                                  | .....1,033,978                                             | .....                                                   | .....                                        | .....0                                    | .....9,710                                                         | 10/26/2036                                | 1FM.....                                                     |
| 05955T AA 8             | BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51..... |  | .....                           | 03/24/2014       | MBS Paydown.....           | .....                           | .....180,333   | .....180,333   | .....183,066   | .....181,266                                         | .....                                              | .....(1,552)                                      | .....                                                                    | .....(1,552)                                  | .....                                                  | .....180,333                                               | .....                                                   | .....                                        | .....0                                    | .....1,704                                                         | 02/24/2051                                | 1FE.....                                                     |
| 05955T AE 0             | BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....     |  | .....                           | 03/24/2014       | MBS Paydown.....           | .....                           | .....746,860   | .....746,860   | .....684,728   | .....717,188                                         | .....                                              | .....26,586                                       | .....                                                                    | .....26,586                                   | .....                                                  | .....746,860                                               | .....                                                   | .....                                        | .....0                                    | .....6,619                                                         | 02/24/2044                                | 1FE.....                                                     |
| 05956T AC 3             | BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036..... |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | .....820,672   | .....820,672   | .....785,794   | .....803,258                                         | .....                                              | .....9,046                                        | .....                                                                    | .....9,046                                    | .....                                                  | .....820,672                                               | .....                                                   | .....                                        | .....0                                    | .....13,960                                                        | 08/26/2036                                | 1FM.....                                                     |
| 05990H AA 1             | BAFC 2010-R2 1A1 SEQ SSNR CSTR.....           |  | .....                           | 03/26/2014       | MBS Paydown.....           | .....                           | .....1,081,124 | .....1,081,124 | .....1,085,178 | .....1,077,119                                       | .....                                              | .....(3,379)                                      | .....                                                                    | .....(3,379)                                  | .....                                                  | .....1,081,124                                             | .....                                                   | .....                                        | .....0                                    | .....10,028                                                        | 08/26/2037                                | 1FM.....                                                     |
| 05990H AH 6             | BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....      |  | .....                           | 03/26/2014       | Pass-Through Loss.....     | .....                           | .....          | .....81,897    | .....47,061    | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....81,897                                                | .....                                                   | .....(81,897)                                | .....(81,897)                             | .....939                                                           | 08/26/2037                                | 1FM.....                                                     |
| 05990H AH 6             | BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....      |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....          | .....          | .....          | .....23,632,481                                      | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(81,897)                                              | .....                                                   | .....81,897                                  | .....81,897                               | .....                                                              | 08/26/2037                                | 1FM.....                                                     |
| 05990H AT 0             | BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....      |  | .....                           | 03/26/2014       | Pass-Through Loss.....     | .....                           | .....          | .....51,957    | .....37,669    | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....51,957                                                | .....                                                   | .....(51,957)                                | .....(51,957)                             | .....603                                                           | 08/26/2036                                | 1FM.....                                                     |
| 05990H AT 0             | BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....      |  | .....                           | 03/31/2014       | Book Value Adjustment..... | .....                           | .....          | .....          | .....          | .....13,006,761                                      | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(51,957)                                              | .....                                                   | .....51,957                                  | .....51,957                               | .....                                                              | 08/26/2036                                | 1FM.....                                                     |
| 07325N CQ 3             | BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....        |  | .....                           | 03/28/2014       | MBS Paydown.....           | .....                           | .....67,013    | .....67,013    | .....67,012    | .....66,844                                          | .....                                              | .....53                                           | .....                                                                    | .....53                                       | .....                                                  | .....67,013                                                | .....                                                   | .....                                        | .....0                                    | .....500                                                           | 02/28/2041                                | 1FM.....                                                     |
| 07325N CQ 3             | BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....        |  | .....                           | 03/28/2014       | MBS Paydown.....           | .....                           | .....44,675    | .....44,675    | .....44,675    | .....44,563                                          | .....                                              | .....35                                           | .....                                                                    | .....35                                       | .....                                                  | .....44,675                                                | .....                                                   | .....                                        | .....0                                    | .....333                                                           | 02/28/2041                                | 1FM.....                                                     |
| 07330T AA 0             | BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....   |  | .....                           | 03/17/2014       | MBS Paydown.....           | .....                           | .....34,708    | .....34,708    | .....33,181    | .....34,099                                          | .....                                              | .....570                                          | .....                                                                    | .....570                                      | .....                                                  | .....34,708                                                | .....                                                   | .....                                        | .....0                                    | .....397                                                           | 07/17/2040                                | 1FE.....                                                     |
| 073568 AA 5             | BEACN 2012-1A A ABS 3.72 09/20/2027.....      |  | .....                           | 03/20/2014       | MBS Paydown.....           | .....                           | .....244,136   | .....244,136   | .....245,112   | .....245,069                                         | .....                                              | .....(27)                                         | .....                                                                    | .....(27)                                     | .....                                                  | .....244,136                                               | .....                                                   | .....                                        | .....0                                    | .....1,482                                                         | 09/20/2027                                | 1FE.....                                                     |
| 07384Y KF 2             | BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....      |  | .....                           | 03/25/2014       | MBS Paydown.....           | .....                           | .....412,471   | .....412,471   | .....416,854   | .....416,654                                         | .....                                              | .....(1,272)                                      | .....                                                                    | .....(1,272)                                  | .....                                                  | .....412,471                                               | .....                                                   | .....                                        | .....0                                    | .....3,322                                                         | 09/25/2033                                | 2FM.....                                                     |
| 07386R AA 7             | BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37..... |  | .....                           | 02/25/2014       | Pass-Through Loss.....     | .....                           | .....          | .....12,343    | .....11,688    | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....4                                                             | 05/25/2037                                | 1FM.....                                                     |

Statement as of March 31, 2014 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<br>Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 07386R AA 7             | BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....666,190   | .....666,190   | .....630,747   | .....649,400                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....666,190                                               |                                                         |                                              | .....0                                    | .....281                                                           | 05/25/2037                                | 1FM.....                                                     |
| 073870 AG 2             | BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....3,222     | .....3,222     | .....1,922     | .....3,125                                           |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....3,222                                                 |                                                         |                                              | .....0                                    | .....15                                                            | 04/25/2037                                | 1FM.....                                                     |
| 073870 AG 2             | BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....     |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |                | .....10,228    | .....6,093     |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....10,228                                                |                                                         | .....(10,228)                                | .....(10,228)                             | .....40                                                            | 04/25/2037                                | 1FM.....                                                     |
| 073870 AG 2             | BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....     |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |                |                |                | .....412,283                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....(10,228)                                              |                                                         | .....10,228                                  | .....10,228                               |                                                                    | 04/25/2037                                | 1FM.....                                                     |
| 073871 AX 3             | BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....     |  |                                 | 09/25/2013       | MBS Paydown.....             |                                 | .....1,269     | .....1,269     | .....1,104     | .....1,000                                           |                                                    | .....(2,350)                                      |                                                                          | .....(2,350)                                  |                                                        | .....(1,350)                                               |                                                         | .....2,619                                   | .....2,619                                |                                                                    | 08/25/2036                                | 6FE.....                                                     |
| 073879 GN 2             | BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....185,318   | .....185,318   | .....138,525   | .....141,478                                         |                                                    | .....21,784                                       |                                                                          | .....21,784                                   |                                                        | .....185,318                                               |                                                         |                                              | .....0                                    | .....157                                                           | 10/25/2034                                | 1FM.....                                                     |
| 073879 M5 4             | BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....1,057,262 | .....1,057,262 | .....1,069,817 | .....1,069,817                                       |                                                    | .....(10,660)                                     |                                                                          | .....(10,660)                                 |                                                        | .....1,057,262                                             |                                                         |                                              | .....0                                    | .....12,758                                                        | 09/25/2020                                | 4FM.....                                                     |
| 07388R AE 7             | BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44.....     |  |                                 | 03/11/2014       | MBS Paydown.....             |                                 | .....725,079   | .....725,079   | .....772,227   | .....755,641                                         |                                                    | .....(31,349)                                     |                                                                          | .....(31,349)                                 |                                                        | .....725,079                                               |                                                         |                                              | .....0                                    | .....6,434                                                         | 02/11/2044                                | 1FM.....                                                     |
| 091797 AN 0             | BLACK & DECKER 5.75 11/15/2016.....           |  |                                 | 01/24/2014       | Make Whole Call.....         |                                 | .....9,054,400 | .....8,000,000 | .....7,978,150 | .....7,978,150                                       |                                                    | .....9,027                                        |                                                                          | .....9,027                                    |                                                        | .....8,001,509                                             |                                                         | .....1,052,891                               | .....1,052,891                            | .....88,167                                                        | 11/15/2016                                | 1FE.....                                                     |
| 092019 AA 6             | BLACK 2005-2A A CLO FLT 01/07/2018.....       |  | R..                             | 01/07/2014       | MBS Paydown.....             |                                 | .....989,512   | .....989,512   | .....923,339   | .....960,347                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....989,512                                               |                                                         |                                              | .....0                                    | .....1,272                                                         | 01/07/2018                                | 1FE.....                                                     |
| 09774X AU 6             | BCM 1999-A A3 SEQ 5.98 01/15/2018.....        |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | .....8,333     | .....8,333     | .....7,986     | .....7,914                                           |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....8,333                                                 |                                                         |                                              | .....0                                    | .....86                                                            | 01/15/2018                                | 5AM.....                                                     |
| 09774X BF 8             | BCM 1999-B A5 SEQ 7.44 12/15/2029.....        |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | .....20,937    | .....20,937    | .....20,937    | .....293                                             |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....20,937                                                |                                                         |                                              | .....0                                    | .....283                                                           | 12/15/2029                                | 6FE.....                                                     |
| 11042A AA 2             | BRITISH AIRWAYS 4.625 06/20/2024.....         |  | R..                             | 03/20/2014       | Sinking Fund Redemption..... |                                 | .....1,548     | .....1,548     | .....1,550     | .....1,550                                           |                                                    | .....(0)                                          |                                                                          | .....(0)                                      |                                                        | .....1,548                                                 |                                                         |                                              | .....0                                    | .....18                                                            | 06/20/2024                                | 1FE.....                                                     |
| 12189P AD 4             | BNSF 98-C TRUST 6.23 07/02/2018.....          |  |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | .....68,686    | .....68,686    | .....63,000    | .....52,132                                          |                                                    | .....22                                           |                                                                          | .....22                                       |                                                        | .....68,686                                                |                                                         |                                              | .....0                                    | .....2,140                                                         | 07/02/2018                                | 1FE.....                                                     |
| 12189P AE 2             | BURLINGTON NORTH 7.16 01/02/20.....           |  |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | .....356,992   | .....356,992   | .....395,401   | .....314,090                                         |                                                    | .....(17)                                         |                                                                          | .....(17)                                     |                                                        | .....356,992                                               |                                                         |                                              | .....0                                    | .....12,780                                                        | 01/02/2020                                | 1FE.....                                                     |
| 12189P AJ 1             | BNSF 01-1 TRUST 6.727 07/15/2022.....         |  |                                 | 01/15/2014       | Sinking Fund Redemption..... |                                 | .....112,568   | .....112,568   | .....132,596   | .....120,933                                         |                                                    | .....(85)                                         |                                                                          | .....(85)                                     |                                                        | .....112,568                                               |                                                         |                                              | .....0                                    | .....3,786                                                         | 07/15/2022                                | 1FE.....                                                     |
| 12189P AL 6             | BUR NTH/SAN FA 5.943 01/15/2022.....          |  |                                 | 01/15/2014       | Sinking Fund Redemption..... |                                 | .....258,068   | .....258,068   | .....258,068   | .....258,164                                         |                                                    | .....1                                            |                                                                          | .....1                                        |                                                        | .....258,068                                               |                                                         |                                              | .....0                                    | .....7,669                                                         | 01/15/2022                                | 1FE.....                                                     |
| 12479H AA 7             | CAUTO 2011-1A A ABS 5.61 11/15/2039.....      |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | .....26,045    | .....26,045    | .....26,008    | .....26,039                                          |                                                    | .....0                                            |                                                                          | .....0                                        |                                                        | .....26,045                                                |                                                         |                                              | .....0                                    | .....247                                                           | 11/15/2039                                | 1FE.....                                                     |
| 12479K AA 0             | CAUTO 2012-1A A ABS 4.70 07/01/2042.....      |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | .....14,894    | .....14,894    | .....14,884    | .....14,889                                          |                                                    | .....0                                            |                                                                          | .....0                                        |                                                        | .....14,894                                                |                                                         |                                              | .....0                                    | .....118                                                           | 07/15/2042                                | 1FE.....                                                     |
| 12479L AA 8             | CAI 2012-1A A ABS 3.47 10/25/2027.....        |  | R..                             | 03/25/2014       | MBS Paydown.....             |                                 | .....100,000   | .....100,000   | .....99,978    | .....99,981                                          |                                                    | .....1                                            |                                                                          | .....1                                        |                                                        | .....100,000                                               |                                                         |                                              | .....0                                    | .....870                                                           | 10/25/2027                                | 1FE.....                                                     |
| 12479L AC 4             | CAI 2013-1A A ABS 3.35 03/27/2028.....        |  | R..                             | 03/25/2014       | MBS Paydown.....             |                                 | .....217,500   | .....217,500   | .....217,089   | .....217,156                                         |                                                    | .....29                                           |                                                                          | .....29                                       |                                                        | .....217,500                                               |                                                         |                                              | .....0                                    | .....1,214                                                         | 03/27/2028                                | 1FE.....                                                     |
| 12489W EL 4             | CBASS 2002-CB1 B1 SUB FLT 08/25/30.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....23,686    | .....23,686    | .....20,844    | .....21,818                                          |                                                    | .....146                                          |                                                                          | .....146                                      |                                                        | .....23,686                                                |                                                         |                                              | .....0                                    | .....126                                                           | 08/25/2030                                | 1FM.....                                                     |
| 12513E AE 4             | CD 2005-CD1 A3 SEQ SSNR CSTR 07/15/2044.....  |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | .....919,625   | .....919,625   | .....950,806   | .....927,916                                         |                                                    | .....(8,292)                                      |                                                                          | .....(8,292)                                  |                                                        | .....919,625                                               |                                                         |                                              | .....0                                    | .....7,981                                                         | 07/15/2044                                | 1FM.....                                                     |
| 125431 AH 9             | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....      |  |                                 | 12/20/2013       | Pass-Through Loss.....       |                                 |                | .....(48)      | .....(4)       |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                            |                                                         |                                              | .....0                                    |                                                                    | 06/20/2036                                | 1FM.....                                                     |
| 125431 AH 9             | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....      |  |                                 | 03/20/2014       | MBS Paydown.....             |                                 | .....52,065    | .....52,161    | .....51,093    | .....52,065                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....52,065                                                |                                                         |                                              | .....0                                    | .....340                                                           | 06/20/2036                                | 1FM.....                                                     |
| 12543X AD 8             | CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....   |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....356,741   | .....356,741   | .....313,081   | .....343,254                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....356,741                                               |                                                         |                                              | .....0                                    | .....3,628                                                         | 01/25/2037                                | 1FM.....                                                     |
| 12543X AD 8             | CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....   |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |                | .....33,484    | .....29,384    |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....33,484                                                |                                                         | .....(33,484)                                | .....(33,484)                             | .....338                                                           | 01/25/2037                                | 1FM.....                                                     |
| 12543X AD 8             | CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....   |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |                |                |                | .....24,274,280                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....(33,484)                                              |                                                         | .....33,484                                  | .....33,484                               |                                                                    | 01/25/2037                                | 1FM.....                                                     |
| 12544B AE 3             | CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....    |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....170,465   | .....170,465   | .....110,813   | .....113,306                                         |                                                    | .....27                                           |                                                                          | .....27                                       |                                                        | .....170,465                                               |                                                         |                                              | .....0                                    | .....2,014                                                         | 09/25/2037                                | 1FM.....                                                     |
| 12544B AE 3             | CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....    |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |                | .....289       | .....188       |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....289                                                   |                                                         | .....(289)                                   | .....(289)                                | .....4                                                             | 09/25/2037                                | 1FM.....                                                     |
| 12544B AE 3             | CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....    |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |                |                |                | .....2,799,003                                       |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....(289)                                                 |                                                         | .....289                                     | .....289                                  |                                                                    | 09/25/2037                                | 1FM.....                                                     |
| 125585 AF 6             | CIT 1995-1 A5 SUB 9.05 8/15/2020.....         |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | .....241,783   | .....241,783   | .....241,934   | .....177,953                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....241,783                                               |                                                         |                                              | .....0                                    | .....4,000                                                         | 08/15/2020                                | 1AM.....                                                     |
| 12558M AG 7             | CITHE 2002-1 AF6 SEQ STP 02/25/2030.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....78,301    | .....78,301    | .....80,161    | .....79,469                                          |                                                    | .....(34)                                         |                                                                          | .....(34)                                     |                                                        | .....78,301                                                |                                                         |                                              | .....0                                    | .....934                                                           | 02/25/2030                                | 1FM.....                                                     |
| 12559Q AC 6             | CITM 2007-1 2A2 SEQ FLT 10/25/2037.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | .....745,198   | .....745,198   | .....736,116   | .....738,434                                         |                                                    | .....2,051                                        |                                                                          | .....2,051                                    |                                                        | .....745,198                                               |                                                         |                                              | .....0                                    | .....1,654                                                         | 10/25/2037                                | 1FM.....                                                     |
| 125634 AE 5             | CLIF 2012-1A A ABS 4.21 06/18/2027.....       |  |                                 | 03/18/2014       | MBS Paydown.....             |                                 | .....108,776   | .....108,776   | .....108,763   | .....108,764                                         |                                                    | .....0                                            |                                                                          | .....0                                        |                                                        | .....108,776                                               |                                                         |                                              | .....0                                    | .....743                                                           | 06/18/2027                                | 1FE.....                                                     |

**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<br>Identification | Description                                   |            |                            | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 125634 AG 0             | CLIF 2013-1A ABS 2.83 03/18/2028.....         | 03/18/2014 | MBS Paydown.....           |                                 | 125,000          | 125,000           | 124,982                         | 124,983       |           | 0           |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 125,000                                                    |                                                         |                                              | 0                                         | 590                                                                | 03/18/2028                                | 1FE.....                                                     |
| 125634 AL 9             | CLIF 2013-3A A ABS 3.67 11/18/2028.....       | 03/18/2014 | MBS Paydown.....           |                                 | 59,113           | 59,113            | 59,109                          | 59,109        |           | 0           |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 59,113                                                     |                                                         |                                              | 0                                         | 362                                                                | 11/18/2028                                | 1FE.....                                                     |
| 12566U AN 4             | CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....     | 03/25/2014 | MBS Paydown.....           |                                 | 7,686            | 7,686             | 5,155                           | 7,460         |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 7,686                                                      |                                                         |                                              | 0                                         | 62                                                                 | 02/25/2037                                | 1FM.....                                                     |
| 12566U AN 4             | CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....     | 03/25/2014 | Pass-Through Loss.....     |                                 |                  | 3,404             | 2,283                           |               |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 3,404                                                      |                                                         | (3,404)                                      | (3,404)                                   | 32                                                                 | 02/25/2037                                | 1FM.....                                                     |
| 12566U AN 4             | CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....     | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 682,731       |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (3,404)                                                    |                                                         | 3,404                                        | 3,404                                     |                                                                    | 02/25/2037                                | 1FM.....                                                     |
| 12566V AE 2             | CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37..... | 03/25/2014 | MBS Paydown.....           |                                 | 67,530           | 67,530            | 52,473                          | 65,542        |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 67,530                                                     |                                                         |                                              | 0                                         | 588                                                                | 04/25/2037                                | 1FM.....                                                     |
| 12566V AE 2             | CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37..... | 03/25/2014 | Pass-Through Loss.....     |                                 |                  | 16,306            | 12,671                          |               |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 16,306                                                     |                                                         | (16,306)                                     | (16,306)                                  | 123                                                                | 04/25/2037                                | 1FM.....                                                     |
| 12566V AE 2             | CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37..... | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 6,467,811     |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (16,306)                                                   |                                                         | 16,306                                       | 16,306                                    |                                                                    | 04/25/2037                                | 1FM.....                                                     |
| 12639M AC 9             | CSMC 2010-15R 1A2 SUB SSNR 3.5 09/36 RE.....  | 03/26/2014 | MBS Paydown.....           |                                 | 164,068          | 164,068           | 160,787                         | 163,300       |           |             |                                                      |                                                    | 89                                                |                                                                          | 89                                            |                                                        | 164,068                                                    |                                                         |                                              | 0                                         | 961                                                                | 09/26/2036                                | 1FM.....                                                     |
| 12641P AA 2             | CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36.....  | 03/26/2014 | MBS Paydown.....           |                                 | 526,877          | 526,877           | 526,877                         | 525,413       |           |             |                                                      |                                                    |                                                   | 485                                                                      | 485                                           |                                                        | 526,877                                                    |                                                         |                                              | 0                                         | 2,534                                                              | 01/26/2036                                | 1FM.....                                                     |
| 12641P AJ 3             | CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35..... | 03/26/2014 | MBS Paydown.....           |                                 | 684,603          | 684,603           | 684,603                         | 682,587       |           |             |                                                      |                                                    | 751                                               |                                                                          | 751                                           |                                                        | 684,603                                                    |                                                         |                                              | 0                                         | 6,756                                                              | 10/26/2035                                | 1FM.....                                                     |
| 12641P AR 5             | CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....  | 03/26/2014 | Pass-Through Loss.....     |                                 |                  | 92,033            | 80,071                          |               |           |             |                                                      |                                                    | (19)                                              |                                                                          | (19)                                          |                                                        |                                                            |                                                         |                                              | 0                                         | 937                                                                | 10/26/2035                                | 1FM.....                                                     |
| 12641P AX 2             | CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....  | 03/26/2014 | MBS Paydown.....           |                                 | 314,008          | 314,008           | 314,414                         | 303,387       |           |             |                                                      |                                                    | 608                                               |                                                                          | 608                                           |                                                        | 314,008                                                    |                                                         |                                              | 0                                         | 2,431                                                              | 11/26/2035                                | 1FM.....                                                     |
| 12641P BC 7             | CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....  | 03/26/2014 | Pass-Through Loss.....     |                                 |                  | 5,004             | 1,394                           |               |           |             |                                                      |                                                    | 27                                                |                                                                          | 27                                            |                                                        | 5,293                                                      |                                                         | (5,293)                                      | (5,293)                                   | 80                                                                 | 11/26/2035                                | 1FM.....                                                     |
| 12641P BC 7             | CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....  | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 5,293         |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (5,293)                                                    |                                                         | 5,293                                        | 5,293                                     |                                                                    | 11/26/2035                                | 1FM.....                                                     |
| 12641P BJ 2             | CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....  | 03/26/2014 | MBS Paydown.....           |                                 | 884,307          | 884,307           | 887,507                         | 883,937       |           |             |                                                      |                                                    | (2,042)                                           |                                                                          | (2,042)                                       |                                                        | 884,307                                                    |                                                         |                                              | 0                                         | 12,222                                                             | 09/26/2035                                | 1FM.....                                                     |
| 12641P BR 4             | CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....   | 03/26/2014 | Pass-Through Loss.....     |                                 |                  | 52,998            | 48,914                          |               |           |             |                                                      |                                                    | (272)                                             |                                                                          | (272)                                         |                                                        | 51,390                                                     |                                                         | (51,390)                                     | (51,390)                                  | 863                                                                | 09/26/2035                                | 1FM.....                                                     |
| 12641P BR 4             | CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....   | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 70,524        |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (51,390)                                                   |                                                         | 51,390                                       | 51,390                                    |                                                                    | 09/26/2035                                | 1FM.....                                                     |
| 12641P BX 1             | CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35..... | 03/26/2014 | MBS Paydown.....           |                                 | 806,510          | 806,510           | 806,510                         | 804,166       |           |             |                                                      |                                                    | 345                                               |                                                                          | 345                                           |                                                        | 806,510                                                    |                                                         |                                              | 0                                         | 7,881                                                              | 10/26/2035                                | 1FM.....                                                     |
| 12641P CF 9             | CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....   | 03/26/2014 | MBS Paydown.....           |                                 | 23,326           | 23,326            | 23,326                          | 23,326        |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 23,326                                                     |                                                         |                                              | 0                                         | 87                                                                 | 04/26/2036                                | 1FM.....                                                     |
| 12641P CK 8             | CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....   | 03/26/2014 | Pass-Through Loss.....     |                                 |                  | 3,613             | 3,604                           |               |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 2,149                                                      |                                                         | (2,149)                                      | (2,149)                                   | 18                                                                 | 04/26/2036                                | 1FM.....                                                     |
| 12641P CK 8             | CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....   | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 3,063         |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (2,149)                                                    |                                                         | 2,149                                        | 2,149                                     |                                                                    | 04/26/2036                                | 1FM.....                                                     |
| 12641P CS 1             | CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....  | 03/26/2014 | MBS Paydown.....           |                                 | 841,171          | 841,171           | 841,171                         | 838,680       |           |             |                                                      |                                                    | 115                                               |                                                                          | 115                                           |                                                        | 841,171                                                    |                                                         |                                              | 0                                         | 7,644                                                              | 01/26/2036                                | 1FM.....                                                     |
| 12641P CZ 5             | CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....   | 03/26/2014 | MBS Paydown.....           |                                 | 1,625,754        | 1,625,754         | 1,622,651                       | 1,619,931     |           |             |                                                      |                                                    | 509                                               |                                                                          | 509                                           |                                                        | 1,625,754                                                  |                                                         |                                              | 0                                         | 15,283                                                             | 04/26/2035                                | 1FM.....                                                     |
| 12641Q AE 2             | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....   | 02/26/2014 | MBS Paydown.....           |                                 | 297,125          | 297,125           | 296,687                         | 295,787       |           |             |                                                      |                                                    | 52                                                |                                                                          | 52                                            |                                                        | 297,125                                                    |                                                         |                                              | 0                                         | 1,903                                                              | 07/26/2037                                | 2FM.....                                                     |
| 12641Q AJ 1             | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....      | 02/26/2014 | Pass-Through Loss.....     |                                 |                  | (14)              | 52,215                          | 40,790        |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 52,202                                                     |                                                         | (52,215)                                     | (52,215)                                  | 372                                                                | 07/26/2037                                | 1FM.....                                                     |
| 12641Q AJ 1             | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....      | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 447,028       |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (52,215)                                                   |                                                         | 52,215                                       | 52,215                                    |                                                                    | 07/26/2037                                | 1FM.....                                                     |
| 12641Q AN 2             | CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....  | 03/26/2014 | MBS Paydown.....           |                                 | 444,504          | 444,504           | 444,504                         | 443,355       |           |             |                                                      |                                                    | 30                                                |                                                                          | 30                                            |                                                        | 444,504                                                    |                                                         |                                              | 0                                         | 4,268                                                              | 11/26/2035                                | 1FM.....                                                     |
| 12641Q AS 1             | CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....     | 03/26/2014 | Pass-Through Loss.....     |                                 |                  | 39,447            | 30,141                          |               |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 39,447                                                     |                                                         | (39,447)                                     | (39,447)                                  | 283                                                                | 11/26/2035                                | 1FM.....                                                     |
| 12641Q AS 1             | CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....     | 03/31/2014 | Book Value Adjustment..... |                                 |                  |                   |                                 | 96,740        |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (39,447)                                                   |                                                         | 39,447                                       | 39,447                                    |                                                                    | 11/26/2035                                | 1FM.....                                                     |
| 12641Q AW 2             | CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....  | 03/26/2014 | MBS Paydown.....           |                                 | 1,362,339        | 1,362,339         | 1,362,339                       | 1,359,510     |           |             |                                                      |                                                    | 51                                                |                                                                          | 51                                            |                                                        | 1,362,339                                                  |                                                         |                                              | 0                                         | 12,405                                                             | 09/26/2035                                | 1FM.....                                                     |
| 12641Q BC 5             | CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....   | 03/26/2014 | MBS Paydown.....           |                                 | 494,908          | 494,908           | 493,612                         | 468,792       |           |             |                                                      |                                                    | 882                                               |                                                                          | 882                                           |                                                        | 494,908                                                    |                                                         |                                              | 0                                         | 3,709                                                              | 12/26/2036                                | 1FM.....                                                     |
| 12641Q BQ 4             | CSMC 2009-7R 8A6 MEZ STP 5/26/36.....         | 03/26/2014 | MBS Paydown.....           |                                 | 13,406           | 13,406            | 11,129                          | 9,185         |           |             |                                                      |                                                    | 4,221                                             |                                                                          | 4,221                                         |                                                        | 13,406                                                     |                                                         |                                              | 0                                         | 84                                                                 | 05/26/2036                                | 1FM.....                                                     |
| 12641Q BU 5             | CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....   | 03/26/2014 | MBS Paydown.....           |                                 | 595,947          | 595,947           | 599,594                         | 596,870       |           |             |                                                      |                                                    | (1,323)                                           |                                                                          | (1,323)                                       |                                                        | 595,947                                                    |                                                         |                                              | 0                                         | 4,276                                                              | 08/26/2035                                | 1FM.....                                                     |
| 12641Q CH 3             | CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....       | 03/26/2014 | MBS Paydown.....           |                                 | 323,539          | 323,539           | 323,539                         | 322,907       |           |             |                                                      |                                                    | 1,528                                             |                                                                          | 1,528                                         |                                                        | 323,539                                                    |                                                         |                                              | 0                                         | 2,765                                                              | 02/26/2035                                | 1FM.....                                                     |
| 12641Q CN 0             | CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....  | 03/26/2014 | MBS Paydown.....           |                                 | 216,450          | 216,450           | 218,027                         | 216,450       |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 216,450                                                    |                                                         |                                              | 0                                         | 1,987                                                              | 01/26/2036                                | 1FM.....                                                     |

Statement as of March 31, 2014 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

QE058

| 1                       | 2                                             |  |  | 3<br><br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br><br>Disposal<br>Date    | 5<br><br>Name of Purchaser | 6<br><br>Number of<br>Shares of<br>Stock | 7<br><br>Consideration | 8<br><br>Par Value | 9<br><br>Actual Cost | 10<br><br>Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                       |                                                             |                                                                                    |                                                         |                                                                  | 16<br><br>Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | 17<br><br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br><br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br><br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br><br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | 21<br><br>Stated<br>Contractual<br>Maturity<br>Date | 22<br><br>NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |  |  |  |  |
|-------------------------|-----------------------------------------------|--|--|------------------------------------------|------------------------------|----------------------------|------------------------------------------|------------------------|--------------------|----------------------|----------------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------|--|--|--|--|
|                         |                                               |  |  |                                          |                              |                            |                                          |                        |                    |                      |                                                                | 11<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br><br>Current<br>Year's<br>(Amortization)/<br>Accretion | 13<br><br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 14<br><br>Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | 15<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                                      |                                                                   |                                                        |                                                     |                                                                              |                                                     |                                                                        |  |  |  |  |
| CUSIP<br>Identification | Description                                   |  |  |                                          |                              |                            |                                          |                        |                    |                      |                                                                |                                                              |                                                             |                                                                                    |                                                         |                                                                  |                                                                      |                                                                   |                                                        |                                                     |                                                                              |                                                     |                                                                        |  |  |  |  |
| 12641Q CS 9             | CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....       |  |  | 02/26/2014                               | Pass-Through Loss.....       |                            |                                          | 16,618                 | 16,618             |                      |                                                                |                                                              |                                                             | (6)                                                                                |                                                         |                                                                  |                                                                      |                                                                   | 0                                                      | 105                                                 | 01/26/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q CW 0             | CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37..... |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 103,845                                  | 103,845                | 104,363            | 103,052              |                                                                | 252                                                          |                                                             | 252                                                                                |                                                         | 103,845                                                          |                                                                      |                                                                   | 0                                                      | 1,102                                               | 06/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q DM 1             | CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....   |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 82,769                                   | 82,769                 | 73,670             | 74,848               |                                                                | 15,748                                                       |                                                             | 15,748                                                                             |                                                         | 82,769                                                           |                                                                      |                                                                   | 0                                                      | 667                                                 | 04/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q DV 1             | CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....  |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 254,221                                  | 254,221                | 253,807            | 250,085              |                                                                | (270)                                                        |                                                             | (270)                                                                              |                                                         | 254,221                                                          |                                                                      |                                                                   | 0                                                      | 2,083                                               | 02/26/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q DW 9             | CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....       |  |  | 03/26/2014                               | Pass-Through Loss.....       |                            |                                          | 11,529                 | 9,349              |                      |                                                                |                                                              |                                                             | 0                                                                                  |                                                         | 2,713                                                            |                                                                      | (2,713)                                                           | (2,713)                                                | 111                                                 | 02/26/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q DW 9             | CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....       |  |  | 03/31/2014                               | Book Value Adjustment.....   |                            |                                          |                        |                    | 128,770              |                                                                |                                                              |                                                             | 0                                                                                  |                                                         | (2,713)                                                          |                                                                      | 2,713                                                             | 2,713                                                  |                                                     | 02/26/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q EA 6             | CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....  |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 40,359                                   | 40,359                 | 40,359             | 37,016               |                                                                | 131                                                          |                                                             | 131                                                                                |                                                         | 40,359                                                           |                                                                      |                                                                   | 0                                                      | 15                                                  | 03/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q EK 4             | CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....   |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 43,225                                   | 43,225                 | 43,225             | 43,225               |                                                                |                                                              |                                                             | 0                                                                                  |                                                         | 43,225                                                           |                                                                      |                                                                   | 0                                                      | 254                                                 | 03/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641Q FK 3             | CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....        |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 28,808                                   | 28,808                 | 22,569             | 28,808               |                                                                |                                                              |                                                             | 0                                                                                  |                                                         | 28,808                                                           |                                                                      |                                                                   | 0                                                      | 298                                                 | 09/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641R BN 9             | CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....      |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 445,534                                  | 445,534                | 437,031            | 433,638              |                                                                | 435                                                          |                                                             | 435                                                                                |                                                         | 445,534                                                          |                                                                      |                                                                   | 0                                                      | 3,950                                               | 05/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641T CP 9             | CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE.....  |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 867,717                                  | 867,717                | 745,152            | 814,349              |                                                                | 10,006                                                       |                                                             | 10,006                                                                             |                                                         | 867,717                                                          |                                                                      |                                                                   | 0                                                      | 2,116                                               | 07/26/2049                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12641V AA 9             | CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....    |  |  | 03/15/2014                               | MBS Paydown.....             |                            | 1,318,047                                | 1,318,047              | 1,350,482          | 1,400,715            |                                                                | (21,321)                                                     |                                                             | (21,321)                                                                           |                                                         | 1,318,047                                                        |                                                                      |                                                                   | 0                                                      | 17,738                                              | 02/15/2040                                                                   | 1FE.....                                            |                                                                        |  |  |  |  |
| 12642L AA 0             | CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37..... |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 27,926                                   | 27,926                 | 27,818             | 27,827               |                                                                | (9)                                                          |                                                             | (9)                                                                                |                                                         | 27,926                                                           |                                                                      |                                                                   | 0                                                      | 318                                                 | 09/26/2037                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12642N BQ 0             | CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....  |  |  | 03/26/2014                               | MBS Paydown.....             |                            | 264,462                                  | 264,462                | 255,206            | 258,393              |                                                                | 15,219                                                       |                                                             | 15,219                                                                             |                                                         | 264,462                                                          |                                                                      |                                                                   | 0                                                      | 2,532                                               | 03/26/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12644C AA 8             | CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....      |  |  | 03/15/2014                               | MBS Paydown.....             |                            | 1,147,790                                | 1,147,790              | 1,157,404          | 1,152,178            |                                                                | (7,757)                                                      |                                                             | (7,757)                                                                            |                                                         | 1,147,790                                                        |                                                                      |                                                                   | 0                                                      | 15,446                                              | 02/15/2040                                                                   | 1FE.....                                            |                                                                        |  |  |  |  |
| 12645A AA 1             | CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48.....  |  |  | 03/12/2014                               | MBS Paydown.....             |                            | 418,089                                  | 418,089                | 438,585            | 428,934              |                                                                | (11,418)                                                     |                                                             | (11,418)                                                                           |                                                         | 418,089                                                          |                                                                      |                                                                   | 0                                                      | 5,621                                               | 08/12/2048                                                                   | 1FE.....                                            |                                                                        |  |  |  |  |
| 12646U AK 4             | CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....  |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 95,539                                   | 95,539                 | 89,329             | 89,329               |                                                                | 24                                                           |                                                             | 24                                                                                 |                                                         | 95,539                                                           |                                                                      |                                                                   | 0                                                      | 333                                                 | 03/25/2043                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12646W AH 7             | CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....   |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 25,545                                   | 25,545                 | 23,869             | 23,869               |                                                                | 7                                                            |                                                             | 7                                                                                  |                                                         | 25,545                                                           |                                                                      |                                                                   | 0                                                      | 64                                                  | 04/25/2043                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12647H BJ 4             | CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....   |  |  | 03/27/2014                               | MBS Paydown.....             |                            | 257,068                                  | 257,068                | 243,974            | 244,562              |                                                                | 620                                                          |                                                             | 620                                                                                |                                                         | 257,068                                                          |                                                                      |                                                                   | 0                                                      | 139                                                 | 12/27/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12647P AK 4             | CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....   |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 155,393                                  | 155,393                | 149,760            | 149,760              |                                                                | 53                                                           |                                                             | 53                                                                                 |                                                         | 155,393                                                          |                                                                      |                                                                   | 0                                                      | 634                                                 | 08/25/2043                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 126650 AN 0             | CVS CAREMARK 6.204 10/10/25.....              |  |  | 03/10/2014                               | Sinking Fund Redemption..... |                            | 52,748                                   | 52,748                 | 53,950             | 53,380               |                                                                | (11)                                                         |                                                             | (11)                                                                               |                                                         | 52,748                                                           |                                                                      |                                                                   | 0                                                      | 546                                                 | 10/10/2025                                                                   | 2FE.....                                            |                                                                        |  |  |  |  |
| 126650 AW 0             | CVS CAREMARK 5.298 01/11/27.....              |  |  | 03/10/2014                               | Sinking Fund Redemption..... |                            | 40,569                                   | 40,569                 | 40,569             | 40,570               |                                                                |                                                              |                                                             | 0                                                                                  |                                                         | 40,569                                                           |                                                                      |                                                                   | 0                                                      | 359                                                 | 01/11/2027                                                                   | 2FE.....                                            |                                                                        |  |  |  |  |
| 126650 BQ 2             | CVS CAREMARK 6.943 01/10/2030.....            |  |  | 03/10/2014                               | Sinking Fund Redemption..... |                            | 51,397                                   | 51,397                 | 60,351             | 60,297               |                                                                | (87)                                                         |                                                             | (87)                                                                               |                                                         | 51,397                                                           |                                                                      |                                                                   | 0                                                      | 596                                                 | 01/10/2030                                                                   | 2FE.....                                            |                                                                        |  |  |  |  |
| 126650 BV 1             | CVS PT TRUST 5.773 01/10/2033.....            |  |  | 03/10/2014                               | Sinking Fund Redemption..... |                            | 33,633                                   | 33,633                 | 34,452             | 34,388               |                                                                | (6)                                                          |                                                             | (6)                                                                                |                                                         | 33,633                                                           |                                                                      |                                                                   | 0                                                      | 324                                                 | 01/10/2033                                                                   | 2FE.....                                            |                                                                        |  |  |  |  |
| 126650 BY 5             | CVS CORP 5.926 01/10/2034.....                |  |  | 03/10/2014                               | Sinking Fund Redemption..... |                            | 81,225                                   | 81,225                 | 82,361             | 82,298               |                                                                | (8)                                                          |                                                             | (8)                                                                                |                                                         | 81,225                                                           |                                                                      |                                                                   | 0                                                      | 804                                                 | 01/10/2034                                                                   | 2FE.....                                            |                                                                        |  |  |  |  |
| 126670 AC 2             | CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....      |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 33,066                                   | 33,066                 | 29,966             | 32,323               |                                                                | 21                                                           |                                                             | 21                                                                                 |                                                         | 33,066                                                           |                                                                      |                                                                   | 0                                                      | 155                                                 | 02/25/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 126670 NY 0             | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....     |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 1,958                                    | 1,958                  | 1,960              | 4,182                |                                                                |                                                              |                                                             | 0                                                                                  |                                                         | 1,958                                                            |                                                                      |                                                                   | 0                                                      | 19                                                  | 05/25/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 126670 NY 0             | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....     |  |  | 03/25/2014                               | Pass-Through Loss.....       |                            |                                          | 7,474                  | 7,479              |                      |                                                                |                                                              |                                                             | 0                                                                                  |                                                         |                                                                  |                                                                      |                                                                   | 0                                                      | 70                                                  | 05/25/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 126670 SK 5             | CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036..... |  |  | 02/25/2014                               | MBS Paydown.....             |                            | 208,422                                  | 208,422                | 173,642            | 185,365              |                                                                | 5,385                                                        |                                                             | 5,385                                                                              |                                                         | 208,422                                                          |                                                                      |                                                                   | 0                                                      | 144                                                 | 05/25/2036                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 126671 D4 5             | CWL 2003-3 2A2 SEQ FLT 11/25/33.....          |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 3,054                                    | 3,054                  | 2,276              | 2,419                |                                                                | 218                                                          |                                                             | 218                                                                                |                                                         | 3,054                                                            |                                                                      |                                                                   | 0                                                      | 3                                                   | 11/25/2033                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12667F 4N 2             | CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....    |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 230,999                                  | 230,999                | 201,258            | 199,275              |                                                                | 63                                                           |                                                             | 63                                                                                 |                                                         | 230,999                                                          |                                                                      |                                                                   | 0                                                      | 2,001                                               | 04/25/2035                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12667F 5E 1             | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35..... |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 256,909                                  | 256,909                | 225,759            | 224,032              |                                                                | 165                                                          |                                                             | 165                                                                                |                                                         | 256,909                                                          |                                                                      |                                                                   | 0                                                      | 2,299                                               | 04/25/2035                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12667F EG 6             | CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....     |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 317,642                                  | 317,642                | 315,410            | 316,290              |                                                                | 187                                                          |                                                             | 187                                                                                |                                                         | 317,642                                                          |                                                                      |                                                                   | 0                                                      | 2,037                                               | 04/25/2034                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12667F LG 8             | CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....    |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 50,277                                   | 50,277                 | 50,276             | 50,147               |                                                                | 4                                                            |                                                             | 4                                                                                  |                                                         | 50,277                                                           |                                                                      |                                                                   | 0                                                      | 375                                                 | 07/25/2034                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12667F RE 7             | CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024.....     |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 125,289                                  | 125,289                | 127,168            | 126,870              |                                                                | (94)                                                         |                                                             | (94)                                                                               |                                                         | 125,289                                                          |                                                                      |                                                                   | 0                                                      | 1,154                                               | 08/25/2024                                                                   | 1FM.....                                            |                                                                        |  |  |  |  |
| 12667G AC 7             | CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....       |  |  | 03/25/2014                               | MBS Paydown.....             |                            | 162,967                                  | 162,967                | 147,561            | 123,885              |                                                                | 2,289                                                        |                                                             | 2,289                                                                              |                                                         | 162,967                                                          |                                                                      |                                                                   | 0                                                      | 1,503                                               | 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

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<br>Identification | Description                                   |            |                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 12668A 4C 6             | CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036..... | 01/25/2014 | Pass-Through Loss.....       | .....                           | 01/25/2014       | Book Value Adjustment.....   | .....                           | .....         | 271,242   | 187,990     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 271,242                                                    | .....                                                   | ...(271,242)                                 | ...(271,242)                              | .....124                                                           | 01/25/2036                                | 1FM.....                                                     |
| 12668A 4C 6             | CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036..... | 01/31/2014 | Book Value Adjustment.....   | .....                           | 01/31/2014       | Book Value Adjustment.....   | .....                           | .....         | .....     | .....       | 579,371                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | ...(271,242)                                               | .....                                                   | 271,242                                      | 271,242                                   | .....                                                              | 01/25/2036                                | 1FM.....                                                     |
| 12668A 4C 6             | CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036..... | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 56,153        | 56,153    | 38,686      | 71,523                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 56,153                                                     | .....                                                   | .....                                        | 0                                         | .....34                                                            | 01/25/2036                                | 1FM.....                                                     |
| 12668B YA 5             | CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....       | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 18,303        | 18,303    | 15,854      | 12,005                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 18,303                                                     | .....                                                   | .....                                        | 0                                         | .....182                                                           | 05/25/2036                                | 1FM.....                                                     |
| 12668B YA 5             | CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....       | 03/25/2014 | Pass-Through Loss.....       | .....                           | 03/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 11,806    | 10,236      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | 0                                         | .....141                                                           | 05/25/2036                                | 1FM.....                                                     |
| 126694 HP 6             | CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....     | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 33,064        | 33,277    | 26,370      | 33,060                                               | .....                                              | 4                                                 | .....                                                                    | .....4                                        | .....                                                  | 33,064                                                     | .....                                                   | .....                                        | 0                                         | .....256                                                           | 11/25/2035                                | 1FM.....                                                     |
| 126694 HP 6             | CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....     | 03/25/2014 | Pass-Through Loss.....       | .....                           | 03/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 527       | 421         | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 527                                                        | .....                                                   | (527)                                        | (527)                                     | .....8                                                             | 11/25/2035                                | 1FM.....                                                     |
| 126694 HP 6             | CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....     | 03/31/2014 | Book Value Adjustment.....   | .....                           | 03/31/2014       | Book Value Adjustment.....   | .....                           | .....         | .....     | .....       | 1,174,956                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(527)                                                 | .....                                                   | 527                                          | 527                                       | .....                                                              | 11/25/2035                                | 1FM.....                                                     |
| 12669D D8 8             | CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33.....     | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 638,344       | 638,344   | 653,505     | 653,290                                              | .....                                              | (154)                                             | .....                                                                    | .....(154)                                    | .....                                                  | 638,344                                                    | .....                                                   | .....                                        | 0                                         | .....5,840                                                         | 03/25/2033                                | 1FM.....                                                     |
| 12669D P5 1             | CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....        | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 136,481       | 136,481   | 132,440     | 135,186                                              | .....                                              | 485                                               | .....                                                                    | .....485                                      | .....                                                  | 136,481                                                    | .....                                                   | .....                                        | 0                                         | .....1,059                                                         | 04/25/2018                                | 1FM.....                                                     |
| 12669D US 5             | CWHL 2002-39 A18 PAC 5.75 2/25/2033.....      | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 255,219       | 255,219   | 254,859     | 254,925                                              | .....                                              | (578)                                             | .....                                                                    | .....(578)                                    | .....                                                  | 255,219                                                    | .....                                                   | .....                                        | 0                                         | .....3,442                                                         | 02/25/2033                                | 1FM.....                                                     |
| 12669E JR 8             | CWHL 2003-J5 1A6 5.50 7/25/33.....            | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 7,555         | 7,555     | 7,730       | 7,465                                                | .....                                              | (285)                                             | .....                                                                    | .....(285)                                    | .....                                                  | 7,555                                                      | .....                                                   | .....                                        | 0                                         | .....70                                                            | 07/25/2033                                | 1FM.....                                                     |
| 12669E JS 6             | CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....      | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 118,647       | 118,647   | 120,797     | 120,053                                              | .....                                              | (1,827)                                           | .....                                                                    | .....(1,827)                                  | .....                                                  | 118,647                                                    | .....                                                   | .....                                        | 0                                         | .....1,104                                                         | 07/25/2033                                | 1FM.....                                                     |
| 12669E QV 1             | CWHL 2003-J6 2A3 4.75 7/25/2018.....          | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 45,272        | 45,272    | 42,054      | 44,370                                               | .....                                              | 412                                               | .....                                                                    | .....412                                      | .....                                                  | 45,272                                                     | .....                                                   | .....                                        | 0                                         | .....381                                                           | 07/25/2018                                | 1FM.....                                                     |
| 12669E Z9 0             | CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....    | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 100,994       | 100,994   | 98,343      | 99,567                                               | .....                                              | 694                                               | .....                                                                    | .....694                                      | .....                                                  | 100,994                                                    | .....                                                   | .....                                        | 0                                         | .....737                                                           | 10/25/2018                                | 1FM.....                                                     |
| 12669G R4 5             | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       | 02/25/2014 | Pass-Through Loss.....       | .....                           | 02/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 44        | 41          | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 44                                                         | .....                                                   | (44)                                         | (44)                                      | .....0                                                             | 08/25/2035                                | 2FM.....                                                     |
| 12669G R4 5             | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       | 02/28/2014 | Book Value Adjustment.....   | .....                           | 02/28/2014       | Book Value Adjustment.....   | .....                           | .....         | .....     | .....       | 5,287,246                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(44)                                                  | .....                                                   | 44                                           | 44                                        | .....                                                              | 08/25/2035                                | 2FM.....                                                     |
| 12669G R4 5             | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 189,630       | 189,630   | 177,660     | 180,430                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 189,630                                                    | .....                                                   | .....                                        | 0                                         | .....1,579                                                         | 08/25/2035                                | 2FM.....                                                     |
| 12670F AC 4             | CWL 2007-9 2A2 SEQ FLT 06/25/2047.....        | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 643,530       | 643,530   | 537,348     | 573,122                                              | .....                                              | 18,537                                            | .....                                                                    | .....18,537                                   | .....                                                  | 643,530                                                    | .....                                                   | .....                                        | 0                                         | .....315                                                           | 06/25/2047                                | 1FM.....                                                     |
| 12803P AA 6             | CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....     | 02/20/2014 | MBS Paydown.....             | .....                           | 02/20/2014       | MBS Paydown.....             | .....                           | 112,500       | 112,500   | 112,500     | 112,500                                              | .....                                              | 0                                                 | .....                                                                    | .....0                                        | .....                                                  | 112,500                                                    | .....                                                   | .....                                        | 0                                         | .....1,675                                                         | 02/20/2041                                | 2AM.....                                                     |
| 14178V AA 6             | CFCAT 2013-1A A ABS 1.65 07/17/2017.....      | 03/15/2014 | MBS Paydown.....             | .....                           | 03/15/2014       | MBS Paydown.....             | .....                           | 703,511       | 703,511   | 703,496     | 703,499                                              | .....                                              | 5                                                 | .....                                                                    | .....5                                        | .....                                                  | 703,511                                                    | .....                                                   | .....                                        | 0                                         | .....1,830                                                         | 07/17/2017                                | 1FE.....                                                     |
| 144531 EW 6             | CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....      | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 130,513       | 130,513   | 100,740     | 102,016                                              | .....                                              | 947                                               | .....                                                                    | .....947                                      | .....                                                  | 130,513                                                    | .....                                                   | .....                                        | 0                                         | .....83                                                            | 01/25/2036                                | 1FM.....                                                     |
| 144531 FL 9             | CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....     | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 261,337       | 261,337   | 215,356     | 226,734                                              | .....                                              | 1,965                                             | .....                                                                    | .....1,965                                    | .....                                                  | 261,337                                                    | .....                                                   | .....                                        | 0                                         | .....142                                                           | 02/25/2036                                | 1FM.....                                                     |
| 14574K AE 2             | CAUTO 2010-1A A ABS 5.73 12/15/2038.....      | 03/15/2014 | MBS Paydown.....             | .....                           | 03/15/2014       | MBS Paydown.....             | .....                           | 46,690        | 46,690    | 46,907      | 46,917                                               | .....                                              | (9)                                               | .....                                                                    | .....(9)                                      | .....                                                  | 46,690                                                     | .....                                                   | .....                                        | 0                                         | .....452                                                           | 12/15/2038                                | 1FE.....                                                     |
| 160841 AA 0             | CHARLOTTE GATE 6.41 12/01/16.....             | 03/01/2014 | Sinking Fund Redemption..... | .....                           | 03/01/2014       | Sinking Fund Redemption..... | .....                           | 86,260        | 86,260    | 86,260      | 86,260                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 86,260                                                     | .....                                                   | .....                                        | 0                                         | .....923                                                           | 12/01/2016                                | 1.....                                                       |
| 161546 CW 4             | CFAB 2002-3 1A5 5.407 06/25/32.....           | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 188,127       | 188,127   | 186,254     | 186,279                                              | .....                                              | 1,138                                             | .....                                                                    | .....1,138                                    | .....                                                  | 188,127                                                    | .....                                                   | .....                                        | 0                                         | .....2,622                                                         | 06/25/2032                                | 1FM.....                                                     |
| 16162W PV 5             | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....    | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 27,151        | 27,151    | 23,899      | 20,895                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 27,151                                                     | .....                                                   | .....                                        | 0                                         | .....122                                                           | 01/25/2036                                | 1FM.....                                                     |
| 16162W PV 5             | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....    | 03/25/2014 | Pass-Through Loss.....       | .....                           | 03/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 914       | 805         | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 914                                                        | .....                                                   | (914)                                        | (914)                                     | .....4                                                             | 01/25/2036                                | 1FM.....                                                     |
| 16162W PV 5             | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....    | 03/31/2014 | Book Value Adjustment.....   | .....                           | 03/31/2014       | Book Value Adjustment.....   | .....                           | .....         | .....     | .....       | 1,602,954                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(914)                                                 | .....                                                   | 914                                          | 914                                       | .....                                                              | 01/25/2036                                | 1FM.....                                                     |
| 16162X AD 9             | CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....      | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 84,812        | 84,812    | 74,328      | 71,971                                               | .....                                              | 3,909                                             | .....                                                                    | .....3,909                                    | .....                                                  | 84,812                                                     | .....                                                   | .....                                        | 0                                         | .....795                                                           | 11/25/2036                                | 1FM.....                                                     |
| 172973 3L 1             | CMSI 2005-7 1A7 VADM 5.50 10/25/35.....       | 01/25/2014 | MBS Paydown.....             | .....                           | 01/25/2014       | MBS Paydown.....             | .....                           | 444,756       | 444,756   | 440,586     | 457,852                                              | .....                                              | (13,096)                                          | .....                                                                    | .....(13,096)                                 | .....                                                  | 444,756                                                    | .....                                                   | .....                                        | 0                                         | .....2,038                                                         | 10/25/2035                                | 1FM.....                                                     |
| 173067 EE 5             | CGCMT 2004-C2 A5 SEQ 4.733 10/15/41.....      | 03/15/2014 | MBS Paydown.....             | .....                           | 03/15/2014       | MBS Paydown.....             | .....                           | 273,283       | 273,283   | 269,800     | 273,361                                              | .....                                              | (109)                                             | .....                                                                    | .....(109)                                    | .....                                                  | 273,283                                                    | .....                                                   | .....                                        | 0                                         | .....3,062                                                         | 10/15/2041                                | 1FM.....                                                     |
| 17307G AL 2             | CMLT1 2003-UST1 P01 0 12-25-18.....           | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 39            | 39        | 29          | 29                                                   | .....                                              | 0                                                 | .....                                                                    | .....0                                        | .....                                                  | 39                                                         | .....                                                   | .....                                        | 0                                         | .....                                                              | 12/25/2018                                | 1FM.....                                                     |
| 17307G ED 6             | CMLT1 2004-HYB2 3A SEQ CSTR 03/25/2034.....   | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 458,201       | 458,201   | 414,672     | 415,158                                              | .....                                              | 20,442                                            | .....                                                                    | .....20,442                                   | .....                                                  | 458,201                                                    | .....                                                   | .....                                        | 0                                         | .....2,257                                                         | 03/25/2034                                | 1FM.....                                                     |
| 17307G FM 5             | CMLT1 2004-RR2 A2 SEQ SSNR CSTR 05/25/34..... | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 226,827       | 226,827   | 211,232     | 213,370                                              | .....                                              | 13,182                                            | .....                                                                    | .....13,182                                   | .....                                                  | 226,827                                                    | .....                                                   | .....                                        | 0                                         | .....1,941                                                         | 05/25/2034                                | 1FM.....                                                     |
| 17307G VN 5             | CMLT1 2005-WF2 AF7 SEQ STP 8/25/2035.....     | 03/25/2014 | MBS Paydown.....             | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 28,162        | 28,162    | 23,445      | 22,605                                               | .....                                              | 1,325                                             | .....                                                                    | .....1,325                                    | .....                                                  | 28,162                                                     | .....                                                   | .....                                        | 0                                         | .....218                                                           | 08/25/2035                                | 1FM.....                                                     |

Statement as of March 31, 2014 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<br>Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 17309A AD 1             | CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 181,239       | 181,239   | 161,140     | 174,854                                              |                                                    | (44)                                              |                                                                          | (44)                                          |                                                        | 181,239                                                    |                                                         |                                              | 0                                         | 1,390                                                              | 04/25/2036                                | 1FM.....                                                     |
| 17309A AD 1             | CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....      |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 15,684    | 13,955      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 15,684                                                     |                                                         | (15,684)                                     | (15,684)                                  | 198                                                                | 04/25/2036                                | 1FM.....                                                     |
| 17309A AD 1             | CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....      |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           | 18,125,290  |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (15,502)                                                   |                                                         | 15,502                                       | 15,502                                    |                                                                    | 04/25/2036                                | 1FM.....                                                     |
| 17309A AF 6             | CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 250,039       | 250,039   | 221,763     | 237,741                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 250,039                                                    |                                                         |                                              | 0                                         | 2,001                                                              | 04/25/2036                                | 1FM.....                                                     |
| 17309A AF 6             | CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....     |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 21,637    | 19,205      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 21,637                                                     |                                                         | (21,637)                                     | (21,637)                                  | 285                                                                | 04/25/2036                                | 1FM.....                                                     |
| 17309A AF 6             | CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....     |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           | 24,644,040  |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (21,637)                                                   |                                                         | 21,637                                       | 21,637                                    |                                                                    | 04/25/2036                                | 1FM.....                                                     |
| 17309D AD 5             | CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049.....      |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 840,771       | 840,771   | 870,635     | 847,195                                              |                                                    | (8,141)                                           |                                                                          | (8,141)                                       |                                                        | 840,771                                                    |                                                         |                                              | 0                                         | 7,314                                                              | 03/15/2049                                | 1FM.....                                                     |
| 17309L AD 7             | CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....    |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 232,869       | 232,869   | 192,648     | 215,052                                              |                                                    | 1,195                                             |                                                                          | 1,195                                         |                                                        | 232,869                                                    |                                                         |                                              | 0                                         | 114                                                                | 08/25/2036                                | 1FM.....                                                     |
| 17309N AD 3             | CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 244,465       | 244,465   | 237,553     | 241,232                                              |                                                    | 374                                               |                                                                          | 374                                           |                                                        | 244,465                                                    |                                                         |                                              | 0                                         | 2,540                                                              | 07/25/2036                                | 4FM.....                                                     |
| 17310E AD 0             | CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 124,895       | 124,895   | 116,416     | 121,023                                              |                                                    | 93                                                |                                                                          | 93                                            |                                                        | 124,895                                                    |                                                         |                                              | 0                                         | 1,204                                                              | 09/25/2036                                | 1FM.....                                                     |
| 17311Q BG 4             | CGCMT 2007-C6 A3 SEQ CSTR 12/10/49.....       |  |                                 | 03/10/2014       | MBS Paydown.....             |                                 | 2,391,555     | 2,391,555 | 2,280,416   | 2,381,222                                            |                                                    | 2,169                                             |                                                                          | 2,169                                         |                                                        | 2,391,555                                                  |                                                         |                                              | 0                                         | 32,551                                                             | 12/10/2049                                | 1FM.....                                                     |
| 17312F AB 9             | CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 39,576        | 39,576    | 38,487      | 21,903                                               |                                                    | 12,441                                            |                                                                          | 12,441                                        |                                                        | 39,576                                                     |                                                         |                                              | 0                                         | 364                                                                | 04/25/2037                                | 1FM.....                                                     |
| 17312H AF 6             | CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 411,914       | 411,914   | 396,501     | 397,949                                              |                                                    | 11,152                                            |                                                                          | 11,152                                        |                                                        | 411,914                                                    |                                                         |                                              | 0                                         | 3,929                                                              | 06/25/2037                                | 1FM.....                                                     |
| 17312V AA 6             | CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....  |  |                                 | 01/25/2014       | MBS Paydown.....             |                                 | 114           | 114       | 41          | 89                                                   |                                                    |                                                   |                                                                          | 0                                             |                                                        | 114                                                        |                                                         |                                              | 0                                         | 0                                                                  | 03/25/2037                                | 1FM.....                                                     |
| 17312V AA 6             | CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....  |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 1,395     | 495         |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 1,395                                                      |                                                         | (1,395)                                      | (1,395)                                   | 5                                                                  | 03/25/2037                                | 1FM.....                                                     |
| 17312V AA 6             | CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....  |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           | 456,798     |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (1,395)                                                    |                                                         | 1,395                                        | 1,395                                     |                                                                    | 03/25/2037                                | 1FM.....                                                     |
| 17314Q AC 1             | CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 114,785       | 114,785   | 114,355     | 114,266                                              |                                                    | 59                                                |                                                                          | 59                                            |                                                        | 114,785                                                    |                                                         |                                              | 0                                         | 1,002                                                              | 01/25/2036                                | 1FM.....                                                     |
| 17315G AA 6             | CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....   |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 202,313       | 202,313   | 194,818     | 196,781                                              |                                                    | 1,162                                             |                                                                          | 1,162                                         |                                                        | 202,313                                                    |                                                         |                                              | 0                                         | 1,227                                                              | 06/25/2037                                | 1FM.....                                                     |
| 17315J AY 8             | CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 40,627        | 40,627    | 38,304      | 39,278                                               |                                                    | 608                                               |                                                                          | 608                                           |                                                        | 40,627                                                     |                                                         |                                              | 0                                         | 139                                                                | 07/25/2036                                | 1FM.....                                                     |
| 17315N AD 5             | CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 285,785       | 285,785   | 285,785     | 285,238                                              |                                                    | 122                                               |                                                                          | 122                                           |                                                        | 285,785                                                    |                                                         |                                              | 0                                         | 2,669                                                              | 04/25/2037                                | 1FM.....                                                     |
| 17315X AD 3             | CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,679,289     | 1,679,289 | 1,617,522   | 1,628,877                                            |                                                    | 39,616                                            |                                                                          | 39,616                                        |                                                        | 1,679,289                                                  |                                                         |                                              | 0                                         | 10,326                                                             | 11/25/2035                                | 1FM.....                                                     |
| 17316A AQ 3             | CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 452,524       | 452,524   | 445,736     | 447,410                                              |                                                    | 2,023                                             |                                                                          | 2,023                                         |                                                        | 452,524                                                    |                                                         |                                              | 0                                         | 4,912                                                              | 05/25/2037                                | 1FM.....                                                     |
| 17316H BG 9             | CMLTI 2010-2 6A1 SEQ SSNR 12/25/35.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 275,476       | 275,476   | 275,046     | 274,571                                              |                                                    | 31                                                |                                                                          | 31                                            |                                                        | 275,476                                                    |                                                         |                                              | 0                                         | 2,964                                                              | 12/25/2035                                | 1FM.....                                                     |
| 19516P AB 7             | COLLB 2007-1A A2 CDO FLT 12/09/2047.....      |  | R..                             | 03/07/2014       | MBS Paydown.....             |                                 | 1,562         | 1,562     | 1,425       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         | 1,562                                        | 1,562                                     | 7                                                                  | 12/09/2047                                | 6FE.....                                                     |
| 19516P AB 7             | COLLB 2007-1A A2 CDO FLT 12/09/2047.....      |  | R..                             | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           |             | 0                                                    |                                                    |                                                   |                                                                          | 0                                             |                                                        | 1,562                                                      |                                                         | (1,562)                                      | (1,562)                                   |                                                                    | 12/09/2047                                | 6FE.....                                                     |
| 20047Q AE 5             | COMM 2006-C7 A4 SEQ CSTR 6/10/46.....         |  |                                 | 03/10/2014       | MBS Paydown.....             |                                 | 11,005        | 11,005    | 10,795      | 10,935                                               |                                                    | 53                                                |                                                                          | 53                                            |                                                        | 11,005                                                     |                                                         |                                              | 0                                         | 115                                                                | 06/10/2046                                | 1FM.....                                                     |
| 21075W CJ 2             | CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....       |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 24,862        | 24,862    | 24,842      | 12,075                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 24,862                                                     |                                                         |                                              | 0                                         | 291                                                                | 03/15/2027                                | 1FM.....                                                     |
| 212168 AA 6             | CONTINENTAL WIND 6.00 02/28/2033.....         |  |                                 | 02/28/2014       | Sinking Fund Redemption..... |                                 | 182,165       | 182,165   | 182,165     | 182,194                                              |                                                    |                                                   |                                                                          | 18                                            |                                                        | 182,165                                                    |                                                         |                                              | 0                                         | 4,493                                                              | 02/28/2033                                | 2FE.....                                                     |
| 22541L AM 5             | CRED SUIS FB USA 5.125 01/15/2014.....        |  |                                 | 01/15/2014       | Maturity.....                |                                 | 4,000,000     | 4,000,000 | 4,041,461   | 4,001,456                                            |                                                    | (1,456)                                           |                                                                          | (1,456)                                       |                                                        | 4,000,000                                                  |                                                         |                                              | 0                                         | 102,500                                                            | 01/15/2014                                | 1FE.....                                                     |
| 22541Q FV 9             | CSFB 2003-17 1A4 NAS 5.50 06/25/33.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 237,590       | 237,590   | 239,801     | 238,733                                              |                                                    | (1,716)                                           |                                                                          | (1,716)                                       |                                                        | 237,590                                                    |                                                         |                                              | 0                                         | 2,465                                                              | 06/25/2033                                | 1FM.....                                                     |
| 225458 KQ 0             | CSFB 2005-3 3A19 PAC 5.50 7/25/35.....        |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,224,794     | 1,224,794 | 1,230,344   | 1,227,425                                            |                                                    | (6,417)                                           |                                                                          | (6,417)                                       |                                                        | 1,224,794                                                  |                                                         |                                              | 0                                         | 10,995                                                             | 07/25/2035                                | 1FM.....                                                     |
| 225458 LD 8             | CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 67,327        | 67,327    | 59,416      | 58,255                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 67,327                                                     |                                                         |                                              | 0                                         | 761                                                                | 07/25/2035                                | 1FM.....                                                     |
| 225458 QM 3             | CSFB 2005-4 3A15 5.50 6/25/35.....            |  |                                 | 01/25/2014       | MBS Paydown.....             |                                 | 382,990       | 382,990   | 384,426     | 379,052                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 382,990                                                    |                                                         |                                              | 0                                         | 1,755                                                              | 06/25/2035                                | 1FM.....                                                     |
| 225458 TU 2             | CSFB 2005-5 2A13 PAC 5.50 07/25/2035.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,042,107     | 1,042,107 | 1,046,870   | 1,038,882                                            |                                                    | 159                                               |                                                                          | 159                                           |                                                        | 1,042,107                                                  |                                                         |                                              | 0                                         | 10,375                                                             | 07/25/2035                                | 1FM.....                                                     |
| 22545X BC 6             | CSMC 2007-C1 AMFL MEZ FLT 02/15/2040.....     |  |                                 | 08/28/2013       | AMHERST SECURITIES CORP..... |                                 |               |           |             |                                                      |                                                    | 165                                               |                                                                          | 165                                           |                                                        | 165                                                        |                                                         | (165)                                        | (165)                                     |                                                                    | 02/15/2040                                | 1AM.....                                                     |
| 225470 AP 8             | CSFB 2005-C5 A4 SEQ 5.10 8/15/38.....         |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 42,845        | 42,845    | 40,614      | 42,331                                               |                                                    | 416                                               |                                                                          | 416                                           |                                                        | 42,845                                                     |                                                         |                                              | 0                                         | 550                                                                | 08/15/2038                                | 1FM.....                                                     |

QE05.10

Statement as of March 31, 2014 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<br>Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 2254W0 FJ 9             | CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 15,579        | 15,579    | 16,144      | 16,074                                               |                                                    | (410)                                             |                                                                          | (410)                                         |                                                        | 15,579                                                     |                                                         |                                              | 0                                         | 135                                                                | 02/25/2033                                | 3FM.....                                                     |
| 227170 AA 5             | CRNN 2011-1A A1 ABS 4.94 11/18/2026.....      |  | R..                             | 02/28/2014       | MBS Paydown.....             |                                 |               |           |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 26,347                                                             | 11/18/2026                                | 1Z.....                                                      |
| 227170 AD 9             | CRNN 2012-2A A ABS 3.81 09/18/2027.....       |  | R..                             | 03/18/2014       | MBS Paydown.....             |                                 | 200,000       | 200,000   | 199,916     | 199,926                                              |                                                    | 2                                                 |                                                                          | 2                                             |                                                        | 200,000                                                    |                                                         |                                              | 0                                         | 1,270                                                              | 09/18/2027                                | 1FE.....                                                     |
| 227170 AE 7             | CRNN 2013-1A A ABS 3.08 04/18/2028.....       |  | R..                             | 03/18/2014       | MBS Paydown.....             |                                 | 125,000       | 125,000   | 124,999     | 124,999                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 125,000                                                    |                                                         |                                              | 0                                         | 642                                                                | 04/18/2028                                | 1FE.....                                                     |
| 22943E AB 9             | CTCDO 2005-3A A2 CDO 5.16 6/25/35.....        |  | R..                             | 03/25/2014       | MBS Paydown.....             |                                 | 81,448        | 81,448    | 82,261      | 81,448                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 81,448                                                     |                                                         |                                              | 0                                         | 702                                                                | 06/25/2035                                | 1FE.....                                                     |
| 22943Y UR 8             | CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....  |  |                                 | 03/27/2014       | MBS Paydown.....             |                                 | 230,988       | 230,988   | 220,211     | 224,093                                              |                                                    | 2,954                                             |                                                                          | 2,954                                         |                                                        | 230,988                                                    |                                                         |                                              | 0                                         | 1,317                                                              | 07/27/2037                                | 1FM.....                                                     |
| 22944F BW 8             | CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....  |  |                                 | 03/26/2014       | MBS Paydown.....             |                                 | 36,079        | 36,079    | 33,700      | 35,212                                               |                                                    | 43                                                |                                                                          | 43                                            |                                                        | 36,079                                                     |                                                         |                                              | 0                                         | 129                                                                | 06/26/2037                                | 1FM.....                                                     |
| 22944P AA 5             | CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 20,555        | 20,555    | 18,457      | 18,457                                               |                                                    | 10                                                |                                                                          | 10                                            |                                                        | 20,555                                                     |                                                         |                                              | 0                                         | 36                                                                 | 02/25/2043                                | 1FM.....                                                     |
| 22960* AA 0             | OCHSNER CLINIC FOUNDATION 5.26 12/15/28.....  |  |                                 | 03/15/2014       | Paydown.....                 |                                 | 143,394       | 143,394   | 143,394     | 143,394                                              |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 143,394                                                    |                                                         |                                              | 0                                         | 945                                                                | 12/15/2028                                | 2Z.....                                                      |
| 232422 AD 7             | CWL 2006-7 2A3 SEQ FLT 04/25/46.....          |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 98,429        | 98,429    | 64,963      | 38,416                                               |                                                    | 598                                               |                                                                          | 598                                           |                                                        | 98,429                                                     |                                                         |                                              | 0                                         | 56                                                                 | 04/25/2046                                | 1FM.....                                                     |
| 23242L AB 9             | CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....      |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 64,194        | 64,194    | 44,856      | 48,562                                               |                                                    | 555                                               |                                                                          | 555                                           |                                                        | 64,194                                                     |                                                         |                                              | 0                                         | 37                                                                 | 07/15/2036                                | 1FM.....                                                     |
| 23245G AB 7             | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..... |  |                                 | 02/25/2014       | Pass-Through Loss.....       |                                 |               | 9,969     | 7,626       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 9,969                                                      |                                                         | (9,969)                                      | (9,969)                                   | 4                                                                  | 12/25/2046                                | 1FM.....                                                     |
| 23245G AB 7             | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..... |  |                                 | 02/28/2014       | Book Value Adjustment.....   |                                 |               |           |             | 2,832,826                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (9,969)                                                    |                                                         | 9,969                                        | 9,969                                     |                                                                    | 12/25/2046                                | 1FM.....                                                     |
| 23245G AB 7             | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 44,532        | 44,532    | 34,067      | 38,382                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 44,532                                                     |                                                         |                                              | 0                                         | 20                                                                 | 12/25/2046                                | 1FM.....                                                     |
| 23247L AB 4             | CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,080,716     | 1,080,716 | 1,046,606   | 1,053,245                                            |                                                    | 9,371                                             |                                                                          | 9,371                                         |                                                        | 1,080,716                                                  |                                                         |                                              | 0                                         | 585                                                                | 06/25/2047                                | 1FM.....                                                     |
| 23248A AJ 0             | CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 30,616        | 30,616    | 18,982      | 18,571                                               |                                                    | 84                                                |                                                                          | 84                                            |                                                        | 30,616                                                     |                                                         |                                              | 0                                         | 38                                                                 | 05/25/2047                                | 1FM.....                                                     |
| 23328* AA 5             | WALGREEN-BETHLEHEM PA 6.69 9/15/18.....       |  |                                 | 03/15/2014       | Paydown.....                 |                                 | 49,839        | 49,839    | 53,730      | 51,611                                               |                                                    | (83)                                              |                                                                          | (83)                                          |                                                        | 49,839                                                     |                                                         |                                              | 0                                         | 557                                                                | 09/15/2018                                | 2.....                                                       |
| 23335J AA 4             | DSCMT 2011-1 A ABS 3.91 03/15/2016.....       |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 6,000,000     | 6,000,000 | 5,999,834   | 5,999,894                                            |                                                    | 106                                               |                                                                          | 106                                           |                                                        | 6,000,000                                                  |                                                         |                                              | 0                                         | 58,650                                                             | 03/15/2016                                | 1FE.....                                                     |
| 23349* AA 0             | DTE ENERGY CTL 7.40 11/15/2016.....           |  |                                 | 03/15/2014       | Paydown.....                 |                                 | 249,715       | 249,715   | 275,796     | 258,737                                              |                                                    | (470)                                             |                                                                          | (470)                                         |                                                        | 249,715                                                    |                                                         |                                              | 0                                         | 3,086                                                              | 11/15/2016                                | 2.....                                                       |
| 247367 BH 7             | DELTA AIR LINES 6.821 08/10/2022.....         |  |                                 | 02/10/2014       | Sinking Fund Redemption..... |                                 | 110,725       | 110,725   | 110,725     | 110,714                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 110,725                                                    |                                                         |                                              | 0                                         | 3,776                                                              | 08/10/2022                                | 2FE.....                                                     |
| 24763L FN 5             | DELHE 1999-2 A7F NAS 7.03 08/15/30.....       |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 34,541        | 34,541    | 33,403      | 33,364                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 34,541                                                     |                                                         |                                              | 0                                         | 355                                                                | 08/15/2030                                | 1FM.....                                                     |
| 25150M AC 0             | DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 153,746       | 153,746   | 121,075     | 121,495                                              |                                                    | 3,383                                             |                                                                          | 3,383                                         |                                                        | 153,746                                                    |                                                         |                                              | 0                                         | 95                                                                 | 12/25/2036                                | 1FM.....                                                     |
| 251510 CV 3             | DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 130,159       | 130,159   | 94,528      | 94,699                                               |                                                    | 591                                               |                                                                          | 591                                           |                                                        | 130,159                                                    |                                                         |                                              | 0                                         | 130                                                                | 02/25/2035                                | 1FM.....                                                     |
| 251510 EP 4             | DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 284,510       | 284,510   | 213,543     | 203,773                                              |                                                    | 1,636                                             |                                                                          | 1,636                                         |                                                        | 284,510                                                    |                                                         |                                              | 0                                         | 213                                                                | 06/25/2035                                | 1FM.....                                                     |
| 251510 MD 2             | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....    |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 27,207        | 27,207    | 27,212      | 27,226                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 27,207                                                     |                                                         |                                              | 0                                         | 202                                                                | 02/25/2036                                | 1FM.....                                                     |
| 251510 MD 2             | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....    |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 13,229    | 13,231      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 94                                                                 | 02/25/2036                                | 1FM.....                                                     |
| 251510 MD 2             | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....    |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 19,434        | 19,434    | 19,437      | 19,447                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 19,434                                                     |                                                         |                                              | 0                                         | 144                                                                | 02/25/2036                                | 1FM.....                                                     |
| 251510 MD 2             | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....    |  |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 9,449     | 9,451       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 67                                                                 | 02/25/2036                                | 1FM.....                                                     |
| 25157F AJ 3             | DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE..... |  |                                 | 03/26/2014       | MBS Paydown.....             |                                 | 431,400       | 431,400   | 400,476     | 409,080                                              |                                                    | 8,048                                             |                                                                          | 8,048                                         |                                                        | 431,400                                                    |                                                         |                                              | 0                                         | 3,183                                                              | 06/26/2035                                | 1FM.....                                                     |
| 25250* AA 2             | DIALOG TELECOM TL 14.00 1/17/2018.....        |  |                                 | 03/31/2014       | Paydown.....                 |                                 | 297,000       | 297,000   | 297,004     | 297,004                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 297,000                                                    |                                                         |                                              | 0                                         | 2,601                                                              | 01/17/2018                                | 4Z.....                                                      |
| 25755T AC 4             | DPABS 2012-1A A2 ABS 5.216 01/25/2042.....    |  |                                 | 01/25/2014       | MBS Paydown.....             |                                 | 60,000        | 60,000    | 60,000      | 59,999                                               |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 60,000                                                     |                                                         |                                              | 0                                         | 800                                                                | 01/25/2042                                | 2AM.....                                                     |
| 26223N AE 5             | DRUG 2012-1 A2 ABS 5.80 07/15/2024.....       |  |                                 | 01/15/2014       | MBS Paydown.....             |                                 | 176,410       | 176,410   | 176,380     | 176,388                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 176,410                                                    |                                                         |                                              | 0                                         | 2,558                                                              | 07/15/2024                                | 2AM.....                                                     |
| 26223U AB 5             | DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....     |  |                                 | 01/15/2014       | MBS Paydown.....             |                                 | 161,991       | 161,991   | 161,990     | 161,988                                              |                                                    | 2                                                 |                                                                          | 2                                             |                                                        | 161,991                                                    |                                                         |                                              | 0                                         | 1,812                                                              | 01/15/2025                                | 2AM.....                                                     |
| 26250A AA 7             | DRSLF 2011-22A A1 CLO FLT 01/15/2022.....     |  | R..                             | 01/15/2014       | MBS Paydown.....             |                                 | 3,750,000     | 3,750,000 | 3,759,375   | 3,756,836                                            |                                                    | (6,836)                                           |                                                                          | (6,836)                                       |                                                        | 3,750,000                                                  |                                                         |                                              | 0                                         | 16,949                                                             | 01/15/2022                                | 1FE.....                                                     |
| 26358B AA 6             | DUANE 2006-3A A1 CLO FLT 01/11/21.....        |  |                                 | 01/11/2014       | MBS Paydown.....             |                                 | 912,934       | 912,934   | 858,158     | 925,514                                              |                                                    | 4,471                                             |                                                                          | 4,471                                         |                                                        | 912,934                                                    |                                                         |                                              | 0                                         | 1,181                                                              | 01/11/2021                                | 1FE.....                                                     |
| 264399 EQ 5             | DUKE ENERGY CORP 6.3 02/01/14.....            |  |                                 | 02/01/2014       | Maturity.....                |                                 | 2,000,000     | 2,000,000 | 1,996,240   | 1,999,929                                            |                                                    | 71                                                |                                                                          | 71                                            |                                                        | 2,000,000                                                  |                                                         |                                              | 0                                         | 63,000                                                             | 02/01/2014                                | 2FE.....                                                     |

QE05.11

Statement as of March 31, 2014 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<br>Identification | Description                                  |     |            | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 278058 DG 4             | EATON CORP 5.95 03/20/14.....                | R.. | 03/20/2014 | Maturity.....                   |                  | 500,000           | 500,000                         | 499,825       | 499,992    |             |                                                      |                                                    | 8                                                 |                                                                          | 8                                             |                                                        | 500,000                                                    |                                                         |                                              | 0                                         | 14,875                                                             | 03/20/2014                                | 2FE.....                                                      |
| 28108P AA 4             | ESLFT 2012-A AP ABS FLT 10/01/2025.....      |     | 01/01/2014 | MBS Paydown.....                |                  | 100,630           | 100,630                         | 101,134       | 111,226    |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 100,630                                                    |                                                         |                                              | 0                                         | .897                                                               | 10/01/2025                                | 1FE.....                                                      |
| 28108P AB 2             | ESLFT 2012-A AT ABS FLT 10/01/2025.....      |     | 01/01/2014 | MBS Paydown.....                |                  | 105,786           | 105,786                         | 105,964       | 105,813    |             |                                                      |                                                    | (8,826)                                           |                                                                          | (8,826)                                       |                                                        | 105,786                                                    |                                                         |                                              | 0                                         | .869                                                               | 10/01/2025                                | 1FE.....                                                      |
| 28932M AA 3             | ELM RD GEN STA 5.209 02/11/2030.....         |     | 02/11/2014 | Sinking Fund Redemption.....    |                  | 102,200           | 102,200                         | 102,200       | 102,200    |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 102,200                                                    |                                                         |                                              | 0                                         | 2,662                                                              | 02/11/2030                                | 1FE.....                                                      |
| 29445U AA 3             | EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037..... |     | 03/25/2014 | MBS Paydown.....                |                  | 578,121           | 578,121                         | 562,222       | 566,861    |             |                                                      |                                                    | 4,675                                             |                                                                          | 4,675                                         |                                                        | 578,121                                                    |                                                         |                                              | 0                                         | .231                                                               | 04/25/2037                                | 1FM.....                                                      |
| 30257G AA 9             | FPL ENERGY NATL 5.608 03/10/24.....          |     | 03/10/2014 | Sinking Fund Redemption.....    |                  | 2,153,064         | 2,153,064                       | 2,146,761     | 4,739,413  |             |                                                      |                                                    | (18,129)                                          |                                                                          | (18,129)                                      |                                                        | 2,153,064                                                  |                                                         |                                              | 0                                         | 50,015                                                             | 03/10/2024                                | 3FE.....                                                      |
| 30605X AA 1             | FWAY 2012-1 A2 ABS 4.21 10/15/2042.....      |     | 03/15/2014 | MBS Paydown.....                |                  | 90,361            | 90,361                          | 90,743        | 90,692     |             |                                                      |                                                    | (7)                                               |                                                                          | (7)                                           |                                                        | 90,361                                                     |                                                         |                                              | 0                                         | .634                                                               | 10/15/2042                                | 1FE.....                                                      |
| 31331F AK 7             | FEDERAL EXPRESS 7.63 01/05/14.....           |     | 01/05/2014 | Maturity.....                   |                  | 97,666            | 97,666                          | 102,607       | 97,756     |             |                                                      |                                                    | (90)                                              |                                                                          | (90)                                          |                                                        | 97,666                                                     |                                                         |                                              | 0                                         | 3,726                                                              | 01/05/2014                                | 2FE.....                                                      |
| 31331F AQ 4             | FEDERAL EXPRESS 7.85 01/30/15.....           |     | 01/30/2014 | Sinking Fund Redemption.....    |                  | 513,835           | 513,835                         | 512,663       | 513,809    |             |                                                      |                                                    | 7                                                 |                                                                          | 7                                             |                                                        | 513,835                                                    |                                                         |                                              | 0                                         | 20,168                                                             | 01/30/2015                                | 2FE.....                                                      |
| 31331F AY 7             | FEDERAL EXPRESS 6.845 01/15/19.....          |     | 01/15/2014 | Sinking Fund Redemption.....    |                  | 133,673           | 133,673                         | 127,101       | 129,609    |             |                                                      |                                                    | .44                                               |                                                                          | 44                                            |                                                        | 133,673                                                    |                                                         |                                              | 0                                         | 4,575                                                              | 01/15/2019                                | 2FE.....                                                      |
| 31331F BC 4             | FEDERAL EXPRESS 8.25 01/15/19.....           |     | 01/15/2014 | Sinking Fund Redemption.....    |                  | 180,302           | 180,302                         | 199,330       | 183,904    |             |                                                      |                                                    | (86)                                              |                                                                          | (86)                                          |                                                        | 180,302                                                    |                                                         |                                              | 0                                         | 7,437                                                              | 01/15/2019                                | 2FE.....                                                      |
| 316817 AA 3             | 57TH ST MTGE 7.125 6/01/2017.....            |     | 03/01/2014 | Sinking Fund Redemption.....    |                  | 116,564           | 116,564                         | 111,251       | 115,329    |             |                                                      |                                                    | .55                                               |                                                                          | 55                                            |                                                        | 116,564                                                    |                                                         |                                              | 0                                         | 1,387                                                              | 06/01/2017                                | 1FE.....                                                      |
| 319963 ZD 9             | FIRST DATA REVOLVER PR+300 9/24/2016.....    |     | 03/19/2014 | Paydown.....                    |                  | 10,101,058        | 10,101,058                      | 10,101,058    | 10,101,062 |             |                                                      |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 10,101,058                                                 |                                                         |                                              | 0                                         | 19,579                                                             | 09/24/2016                                | 4FE.....                                                      |
| 319963 ZE 7             | FIRST DATA REVOLVER PR+300 9/24/2016.....    |     | 03/31/2014 | Paydown.....                    |                  | 501,855           | 501,855                         | 501,855       | 501,855    |             |                                                      |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 501,855                                                    |                                                         |                                              | 0                                         | 2,816                                                              | 09/24/2016                                | 4FE.....                                                      |
| 32028H AD 5             | FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....    |     | 03/25/2014 | MBS Paydown.....                |                  | 536,407           | 536,407                         | 499,827       | 503,530    |             |                                                      |                                                    | 1,619                                             |                                                                          | 1,619                                         |                                                        | 536,407                                                    |                                                         |                                              | 0                                         | .283                                                               | 07/25/2036                                | 1FM.....                                                      |
| 32051G FM 2             | FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035.....  |     | 03/25/2014 | MBS Paydown.....                |                  | 17,639            | 17,639                          | 17,308        | 17,318     |             |                                                      |                                                    | 8                                                 |                                                                          | 8                                             |                                                        | 17,639                                                     |                                                         |                                              | 0                                         | .169                                                               | 03/25/2035                                | 1FM.....                                                      |
| 32051G NS 0             | FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.... |     | 03/25/2014 | MBS Paydown.....                |                  | 10,130            | 10,130                          | 7,636         | 7,416      |             |                                                      |                                                    | .24                                               |                                                                          | 24                                            |                                                        | 10,130                                                     |                                                         |                                              | 0                                         | .10                                                                | 06/25/2035                                | 1FM.....                                                      |
| 32051G XV 2             | FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.... |     | 03/25/2014 | MBS Paydown.....                |                  | 5,401             | 5,401                           | 5,027         | 5,027      |             |                                                      |                                                    | (4)                                               |                                                                          | (4)                                           |                                                        | 5,401                                                      |                                                         |                                              | 0                                         | .22                                                                | 11/25/2035                                | 2FM.....                                                      |
| 32051G Y2 5             | FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....  |     | 03/25/2014 | MBS Paydown.....                |                  | 4,053             | 4,053                           | 2,554         | 2,724      |             |                                                      |                                                    | 5                                                 |                                                                          | 5                                             |                                                        | 4,053                                                      |                                                         |                                              | 0                                         | .17                                                                | 05/25/2036                                | 1FM.....                                                      |
| 32051S AA 7             | FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035.....    |     | 03/25/2014 | MBS Paydown.....                |                  | 95,543            | 95,543                          | 65,686        | 64,862     |             |                                                      |                                                    | 403                                               |                                                                          | 403                                           |                                                        | 95,543                                                     |                                                         |                                              | 0                                         | .102                                                               | 04/25/2035                                | 1FM.....                                                      |
| 32056J AA 2             | FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....  |     | 03/25/2014 | MBS Paydown.....                |                  | 258,569           | 258,569                         | 168,022       | 167,417    |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 258,569                                                    |                                                         |                                              | 0                                         | .768                                                               | 11/25/2037                                | 1FM.....                                                      |
| 32056J AA 2             | FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....  |     | 03/25/2014 | Pass-Through Loss.....          |                  |                   | 435                             | 283           |            |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 435                                                        |                                                         | (435)                                        | (435)                                     | .2                                                                 | 11/25/2037                                | 1FM.....                                                      |
| 32056J AA 2             | FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....  |     | 03/31/2014 | Book Value Adjustment.....      |                  |                   |                                 |               | 49,165,576 |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | (435)                                                      |                                                         | 435                                          | 435                                       |                                                                    | 11/25/2037                                | 1FM.....                                                      |
| 32113J CF 0             | FNLC 2005-4 A3 SEQ FLT 02/25/2036.....       |     | 03/25/2014 | MBS Paydown.....                |                  | 257,795           | 257,795                         | 198,824       | 216,781    |             |                                                      |                                                    | 2,864                                             |                                                                          | 2,864                                         |                                                        | 257,795                                                    |                                                         |                                              | 0                                         | .174                                                               | 02/25/2036                                | 1FM.....                                                      |
| 36157N FL 3             | GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....     |     | 02/25/2014 | MBS Paydown.....                |                  | 7,104             | 7,104                           | 7,333         | 7,204      |             |                                                      |                                                    | (111)                                             |                                                                          | (111)                                         |                                                        | 7,104                                                      |                                                         |                                              | 0                                         | .52                                                                | 12/25/2028                                | 5FM.....                                                      |
| 361652 AA 8             | GFI GROUP INC 144A 8.375 07/19/2018.....     |     | 03/04/2014 | JEFFERIES & CO.....             |                  | 3,202,500         | 3,000,000                       | 3,000,000     | 3,000,316  |             |                                                      |                                                    | (10)                                              |                                                                          | (10)                                          |                                                        | 3,000,306                                                  |                                                         | 202,194                                      | 202,194                                   | 197,125                                                            | 07/19/2018                                | 4FE.....                                                      |
| 361856 CQ 8             | GMACM 2003-HE2 A5 NAS STP 04/25/2033.....    |     | 03/25/2014 | MBS Paydown.....                |                  | 40,970            | 40,970                          | 32,264        | 36,826     |             |                                                      |                                                    | 1,168                                             |                                                                          | 1,168                                         |                                                        | 40,970                                                     |                                                         |                                              | 0                                         | .321                                                               | 04/25/2033                                | 1FM.....                                                      |
| 36190F AD 2             | GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...  |     | 03/25/2014 | MBS Paydown.....                |                  | 122,611           | 122,611                         | 116,510       | 27,243,934 |             |                                                      |                                                    | 232                                               |                                                                          | 232                                           |                                                        | 122,611                                                    |                                                         |                                              | 0                                         | .525                                                               | 07/25/2035                                | 1FM.....                                                      |
| 36190G AA 6             | GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....  |     | 03/26/2014 | MBS Paydown.....                |                  | 1,939,442         | 1,939,442                       | 1,887,014     | 1,900,076  |             |                                                      |                                                    | 1,727                                             |                                                                          | 1,727                                         |                                                        | 1,939,442                                                  |                                                         |                                              | 0                                         | 18,925                                                             | 01/26/2037                                | 1FM.....                                                      |
| 36190K AE 9             | GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038.....   |     | 03/12/2014 | MBS Paydown.....                |                  | 2,256             | 2,256                           | 2,419         | 2,322      |             |                                                      |                                                    | (70)                                              |                                                                          | (70)                                          |                                                        | 2,256                                                      |                                                         |                                              | 0                                         | .23                                                                | 07/12/2038                                | 1FE.....                                                      |
| 36192E AB 7             | GTP CELLULAR 12-2 A 4.336 03/15/2019.....    |     | 03/15/2014 | Sinking Fund Redemption.....    |                  | 26,355            | 26,355                          | 26,355        | 26,355     |             |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 26,355                                                     |                                                         |                                              | 0                                         | .190                                                               | 03/15/2019                                | 1FE.....                                                      |
| 36228F G7 5             | GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....      |     | 03/25/2014 | MBS Paydown.....                |                  | 222,862           | 222,862                         | 221,661       | 221,927    |             |                                                      |                                                    | 126                                               |                                                                          | 126                                           |                                                        | 222,862                                                    |                                                         |                                              | 0                                         | 2,027                                                              | 02/25/2034                                | 1FM.....                                                      |
| 362341 BR 9             | GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....    |     | 03/25/2014 | MBS Paydown.....                |                  | 258,931           | 258,931                         | 253,752       | 254,264    |             |                                                      |                                                    | 230                                               |                                                                          | 230                                           |                                                        | 258,931                                                    |                                                         |                                              | 0                                         | .497                                                               | 06/25/2035                                | 1FM.....                                                      |
| 362405 AB 8             | GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....    |     | 03/25/2014 | MBS Paydown.....                |                  | 445,855           | 445,855                         | 315,289       | 293,249    |             |                                                      |                                                    | 5,604                                             |                                                                          | 5,604                                         |                                                        | 445,855                                                    |                                                         |                                              | 0                                         | .247                                                               | 05/25/2046                                | 1FM.....                                                      |
| 36244S AD 0             | GSA A 2006-13 AF4 SEQ STP 07/25/2036.....    |     | 03/25/2014 | MBS Paydown.....                |                  | 181,623           | 181,623                         | 125,320       | 117,172    |             |                                                      |                                                    | (97)                                              |                                                                          | (97)                                          |                                                        | 181,623                                                    |                                                         |                                              | 0                                         | 1,358                                                              | 07/25/2036                                | 1FM.....                                                      |

QE05.12

Statement as of March 31, 2014 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<br>Identification | Description                                   |  |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser               |  |  | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |          |
| 36246L AC 5             | GSMS 2007-GG10 A3 SEQ CSTR 08/10/2045.....    |  |  |  | .....                           | 02/10/2014       | MBS Paydown.....                |  |  | .....                           | 4,604,025     | 4,604,025  | 4,706,896   | 4,632,201                                            | .....                                              | .....                                             | (28,176)                                                                 | .....                                         | (28,176)                                               | .....                                                      | 4,604,025                                               | .....                                        | .....                                     | .....0                                                             | 44,552                                    | 08/10/2045                                                   | 1FM..... |
| 362631 AB 9             | GSR 2006-0A1 2A1 SEQ SSNR FLT 08/25/2046..... |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 116,219       | 116,219    | 92,539      | 95,423                                               | .....                                              | .....                                             | 952                                                                      | .....                                         | 952                                                    | .....                                                      | 116,219                                                 | .....                                        | .....                                     | .....0                                                             | 68                                        | 08/25/2046                                                   | 1FM..... |
| 362669 AV 5             | GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....      |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 168,115       | 168,115    | 155,825     | 148,391                                              | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | 168,115                                                 | .....                                        | .....                                     | .....0                                                             | 1,013                                     | 06/25/2027                                                   | 1FM..... |
| 362669 AV 5             | GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....      |  |  |  | .....                           | 03/25/2014       | Pass-Through Loss.....          |  |  | .....                           | .....         | 2,709      | 2,511       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | 2,709                                                   | .....                                        | (2,709)                                   | (2,709)                                                            | 27                                        | 06/25/2027                                                   | 1FM..... |
| 362669 AV 5             | GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....      |  |  |  | .....                           | 03/31/2014       | Book Value Adjustment.....      |  |  | .....                           | .....         | .....      | .....       | 7,939,556                                            | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | (2,709)                                                 | .....                                        | 2,709                                     | 2,709                                                              | .....                                     | 06/25/2027                                                   | 1FM..... |
| 36298G AA 7             | GSPA MONETIZATION TR 6.422 10/09/2029.....    |  |  |  | .....                           | 03/09/2014       | Sinking Fund Redemption.....    |  |  | .....                           | 62,905        | 62,905     | 63,785      | 63,645                                               | .....                                              | .....                                             | (6)                                                                      | .....                                         | (6)                                                    | .....                                                      | 62,905                                                  | .....                                        | .....                                     | .....0                                                             | 674                                       | 10/09/2029                                                   | 1FE..... |
| 368771 AA 9             | GEN AMER RAILCAR 6.69 09/20/16.....           |  |  |  | .....                           | 03/20/2014       | Sinking Fund Redemption.....    |  |  | .....                           | 18,928        | 18,928     | 18,193      | 18,576                                               | .....                                              | .....                                             | 325                                                                      | .....                                         | 325                                                    | .....                                                      | 18,928                                                  | .....                                        | .....                                     | .....0                                                             | 211                                       | 09/20/2016                                                   | 3FE..... |
| 37183L A* 5             | GENESIS GRP TL 12.00 9/17/2017.....           |  |  |  | .....                           | 03/12/2014       | Distribution.....               |  |  | .....                           | 8,670,025     | 8,417,500  | 8,229,725   | 8,119,020                                            | .....                                              | .....                                             | 19,292                                                                   | .....                                         | 19,292                                                 | .....                                                      | 8,138,311                                               | .....                                        | 531,714                                   | 531,714                                                            | 464,328                                   | 09/17/2017                                                   | 5.....   |
| 371866 ZB 3             | GENESIS GRP TL B 12.00 12/30/2013.....        |  |  |  | .....                           | 12/30/2013       | Maturity.....                   |  |  | .....                           | .....         | .....      | 995,780     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | .....                                                   | .....                                        | .....                                     | 31,850                                                             | 12/30/2013                                | 3Z.....                                                      |          |
| 37952U AA 1             | SEACO 2012-1A A ABS 4.11 07/17/2027.....      |  |  |  | R..                             | 03/17/2014       | MBS Paydown.....                |  |  | .....                           | 200,000       | 200,000    | 199,960     | 199,965                                              | .....                                              | .....                                             | 1                                                                        | .....                                         | 1                                                      | .....                                                      | 200,000                                                 | .....                                        | .....                                     | .....0                                                             | 1,370                                     | 07/19/2027                                                   | 1FE..... |
| 37952U AB 9             | SEACO 2013-1A A ABS 2.98 04/17/2028.....      |  |  |  | R..                             | 03/17/2014       | MBS Paydown.....                |  |  | .....                           | 468,750       | 468,750    | 462,089     | 462,136                                              | .....                                              | .....                                             | 163                                                                      | .....                                         | 163                                                    | .....                                                      | 468,750                                                 | .....                                        | .....                                     | .....0                                                             | 2,328                                     | 04/17/2028                                                   | 1FE..... |
| 37952U AC 7             | SEACO 2013-2A A ABS 3.67 11/17/2028.....      |  |  |  | R..                             | 03/17/2014       | MBS Paydown.....                |  |  | .....                           | 87,500        | 87,500     | 87,493      | 87,493                                               | .....                                              | .....                                             | 0                                                                        | .....                                         | 0                                                      | .....                                                      | 87,500                                                  | .....                                        | .....                                     | .....0                                                             | 535                                       | 11/17/2028                                                   | 1FE..... |
| 38011A AC 8             | GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....       |  |  |  | .....                           | 01/27/2014       | Suspense Ledger Adjustment..... |  |  | .....                           | 298,068       | .....      | .....       | 1,237,371                                            | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | 298,068                                                 | .....                                        | (0)                                       | (0)                                                                | 257                                       | 05/25/2036                                                   | 1FM..... |
| 38011A AC 8             | GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....       |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 125,821       | 125,821    | 125,897     | 99,299                                               | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | 125,821                                                 | .....                                        | .....                                     | .....0                                                             | 1,277                                     | 05/25/2036                                                   | 1FM..... |
| 38011A AC 8             | GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....       |  |  |  | .....                           | 03/25/2014       | Pass-Through Loss.....          |  |  | .....                           | .....         | 11,716     | 11,723      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | .....                                                   | .....                                        | .....                                     | 129                                                                | 05/25/2036                                | 1FM.....                                                     |          |
| 393505 XE 7             | GT 1997-6 A8 SEQ 7.07 1/15/2029.....          |  |  |  | .....                           | 03/15/2014       | MBS Paydown.....                |  |  | .....                           | 22,307        | 22,307     | 22,997      | 22,307                                               | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | 22,307                                                  | .....                                        | .....                                     | .....0                                                             | 263                                       | 01/15/2029                                                   | 1FE..... |
| 39538W DC 9             | GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....      |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 28,184        | 28,184     | 26,125      | 27,437                                               | .....                                              | .....                                             | 261                                                                      | .....                                         | 261                                                    | .....                                                      | 28,184                                                  | .....                                        | .....                                     | .....0                                                             | 28                                        | 07/25/2030                                                   | 1FM..... |
| 39678W AA 6             | GCSP 2005-1 A SEQ CSTR 9-25-34.....           |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 55,503        | 55,503     | 55,225      | 55,090                                               | .....                                              | .....                                             | 263                                                                      | .....                                         | 263                                                    | .....                                                      | 55,503                                                  | .....                                        | .....                                     | .....0                                                             | 482                                       | 09/25/2034                                                   | 1FM..... |
| 41161G AC 7             | HVMT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....   |  |  |  | .....                           | 03/21/2014       | MBS Paydown.....                |  |  | .....                           | 24,000        | 24,000     | 16,920      | 11,292                                               | .....                                              | .....                                             | .....                                                                    | .....                                         | 0                                                      | .....                                                      | 24,000                                                  | .....                                        | .....                                     | .....0                                                             | 15                                        | 07/21/2036                                                   | 1FM..... |
| 41161P EX 7             | HVMT 2004-5 2A6 SEQ CSTR 06/19/2034.....      |  |  |  | .....                           | 03/19/2014       | MBS Paydown.....                |  |  | .....                           | 122,246       | 122,246    | 98,102      | 98,892                                               | .....                                              | .....                                             | 12,135                                                                   | .....                                         | 12,135                                                 | .....                                                      | 122,246                                                 | .....                                        | .....                                     | .....0                                                             | 379                                       | 06/19/2034                                                   | 1FM..... |
| 41161P UK 7             | HVMT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....  |  |  |  | .....                           | 03/19/2014       | MBS Paydown.....                |  |  | .....                           | 59,438        | 59,438     | 41,920      | 42,780                                               | .....                                              | .....                                             | 2,008                                                                    | .....                                         | 2,008                                                  | .....                                                      | 59,438                                                  | .....                                        | .....                                     | .....0                                                             | 48                                        | 08/19/2045                                                   | 1FM..... |
| 41161V AC 4             | HVMT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....   |  |  |  | .....                           | 03/19/2014       | MBS Paydown.....                |  |  | .....                           | 33,151        | 33,151     | 23,537      | 20,453                                               | .....                                              | .....                                             | 3,330                                                                    | .....                                         | 3,330                                                  | .....                                                      | 33,151                                                  | .....                                        | .....                                     | .....0                                                             | 20                                        | 09/19/2046                                                   | 1FM..... |
| 411707 AA 0             | HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....    |  |  |  | .....                           | 03/20/2014       | MBS Paydown.....                |  |  | .....                           | 31,875        | 31,875     | 31,875      | 31,875                                               | .....                                              | .....                                             | 0                                                                        | .....                                         | 0                                                      | .....                                                      | 31,875                                                  | .....                                        | .....                                     | .....0                                                             | 357                                       | 03/20/2043                                                   | 2AM..... |
| 416515 AM 6             | HARTFORD FINL SV 4.75 03/01/2014.....         |  |  |  | .....                           | 03/01/2014       | Maturity.....                   |  |  | .....                           | 3,000,000     | 3,000,000  | 2,979,330   | 2,999,570                                            | .....                                              | .....                                             | 430                                                                      | .....                                         | 430                                                    | .....                                                      | 3,000,000                                               | .....                                        | .....                                     | .....0                                                             | 71,250                                    | 03/01/2014                                                   | 2FE..... |
| 421933 AH 5             | HEALTH MGMT ASSOC 6.125 04/15/2016.....       |  |  |  | .....                           | 01/27/2014       | Cash Tender.....                |  |  | .....                           | 1,345,110     | 1,203,000  | 1,163,903   | 1,181,667                                            | .....                                              | .....                                             | 21,333                                                                   | .....                                         | 21,333                                                 | .....                                                      | 1,203,000                                               | .....                                        | 142,110                                   | 142,110                                                            | 20,877                                    | 04/15/2016                                                   | 3FE..... |
| 437084 PQ 3             | HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....       |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 230,250       | 230,250    | 195,425     | 212,249                                              | .....                                              | .....                                             | 1,486                                                                    | .....                                         | 1,486                                                  | .....                                                      | 230,250                                                 | .....                                        | .....                                     | .....0                                                             | 225                                       | 01/25/2036                                                   | 1FM..... |
| 43709J AA 0             | HEMT 2006-4 A1 SEQ STP 11/25/36.....          |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 2,548         | 2,548      | 1,478       | 172                                                  | .....                                              | .....                                             | 754                                                                      | .....                                         | 754                                                    | .....                                                      | 2,548                                                   | .....                                        | .....                                     | .....0                                                             | 6                                         | 11/25/2036                                                   | 1FM..... |
| 43709J AA 0             | HEMT 2006-4 A1 SEQ STP 11/25/36.....          |  |  |  | .....                           | 03/25/2014       | SANDLER & O'NEIL PARTNERS.....  |  |  | .....                           | 184,764       | 307,940    | 178,605     | 20,829                                               | .....                                              | .....                                             | 301                                                                      | .....                                         | 301                                                    | .....                                                      | 19,508                                                  | .....                                        | 165,256                                   | 165,256                                                            | 1,099                                     | 11/25/2036                                                   | 1FM..... |
| 43710K AC 0             | HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....       |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 462,675       | 462,675    | 276,063     | 347,852                                              | .....                                              | .....                                             | 5,771                                                                    | .....                                         | 5,771                                                  | .....                                                      | 462,675                                                 | .....                                        | .....                                     | .....0                                                             | 247                                       | 07/25/2037                                                   | 1FM..... |
| 43710M AA 0             | RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....     |  |  |  | .....                           | 02/25/2014       | MBS Paydown.....                |  |  | .....                           | 10,388        | 10,388     | 7,142       | 1,516                                                | .....                                              | .....                                             | 129                                                                      | .....                                         | 129                                                    | .....                                                      | 10,388                                                  | .....                                        | .....                                     | .....0                                                             | 4                                         | 02/25/2037                                                   | 1FM..... |
| 437690 AX 8             | HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34.....    |  |  |  | .....                           | 03/25/2014       | MBS Paydown.....                |  |  | .....                           | 116,894       | 116,894    | 101,698     | 104,394                                              | .....                                              | .....                                             | 534                                                                      | .....                                         | 534                                                    | .....                                                      | 116,894                                                 | .....                                        | .....                                     | .....0                                                             | 152                                       | 07/25/2034                                                   | 1FM..... |
| 44329H AG 9             | HP COMM LLC 5.02 03/15/2023.....              |  |  |  | .....                           | 03/15/2014       | Sinking Fund Redemption.....    |  |  | .....                           | 224,336       | 224,336    | 219,777     | 221,658                                              | .....                                              | .....                                             | 99                                                                       | .....                                         | 99                                                     | .....                                                      | 224,336                                                 | .....                                        | .....                                     | .....0                                                             | 5,631                                     | 03/15/2023                                                   | 1FE..... |
| 44329H AS 3             | HP COMM LLC 5.32 03/15/2023.....              |  |  |  | .....                           | 03/15/2014       | Sinking Fund Redemption.....    |  |  | .....                           | 36,036        | 36,036     | 35,449      | 35,693                                               | .....                                              | .....                                             | 13                                                                       | .....                                         | 13                                                     | .....                                                      | 36,036                                                  | .....                                        | .....                                     | .....0                                                             | 959                                       | 03/15/2023                                                   | 1FE..... |
| 449792 AA 8             | INGIM 2005-1A A1 CLO FLT 12/01/2017.....      |  |  |  | R..                             | 03/01/2014       | MBS Paydown.....                |  |  | .....                           | 656,225       | 656,225    | 640,922     | 707,550                                              | .....                                              | .....                                             | 21,646                                                                   | .....                                         | 21,646                                                 | .....                                                      | 656,225                                                 | .....                                        | .....                                     | .....0                                                             | 844                                       | 12/01/2017                                                   | 1FE..... |
| 44981W AG 5             | ING SEC LIFE INS 4.875 2/15/2014.....         |  |  |  | .....                           | 02/15/2014       | Maturity.....                   |  |  | .....                           | 10,000,000    | 10,000,000 | 9,995,100   | 9,999,929                                            | .....                                              | .....                                             | 71                                                                       | .....                                         | 71                                                     | .....                                                      | 10,000,000                                              | .....                                        | .....                                     | .....0                                                             | 243,750                                   | 02/15/2014                                                   | 1FE..... |
| 45112A AA 5             | ICONX 2012-1A A ABS 4.229 01/25/2043.....     |  |  |  | .....                           | 01/25/2014       | MBS Paydown.....                |  |  | .....                           | 140,000       | 140,000    | 140,000     | 140,007                                              | .....                                              | .....                                             | (0)                                                                      | .....                                         | (0)                                                    | .....                                                      | 140,000                                                 | .....                                        | .....                                     | .....0                                                             | 1,480                                     | 01/25/2043                                                   | 1AM..... |

QE05.13

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                       | 2           |   |                                               | 4                | 5                          | 6                               | 7              | 8              | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|---|-----------------------------------------------|------------------|----------------------------|---------------------------------|----------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |   |                                               |                  |                            |                                 |                |                |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |   |                                               | Disposal<br>Date | Name of Purchaser          | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 45254N                  | JB          | 4 | IMM 2004-4 2A1 SEQ STP 9/25/2034.....         | 03/25/2014       | MBS Paydown.....           |                                 | .....51,003    | .....51,003    | .....49,073    | .....49,211                                          |                                                    | .....(2)                                          |                                                                          | .....(2)                                      |                                                        | .....51,003                                                |                                                         |                                              | .....0                                    | .....386                                                           | 09/25/2034                                | 1FM.....                                                     |
| 45254N                  | MZ          | 7 | IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....   | 03/25/2014       | MBS Paydown.....           |                                 | .....138,073   | .....138,073   | .....112,183   | .....113,976                                         |                                                    | .....4,212                                        |                                                                          | .....4,212                                    |                                                        | .....138,073                                               |                                                         |                                              | .....0                                    | .....120                                                           | 04/25/2035                                | 1FM.....                                                     |
| 45254N                  | NT          | 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035.....         | 03/25/2014       | MBS Paydown.....           |                                 | .....42,128    | .....42,128    | .....21,907    | .....4,272                                           |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....42,128                                                |                                                         |                                              | .....0                                    | .....49                                                            | 08/25/2035                                | 1FM.....                                                     |
| 45254T                  | TN          | 4 | IMSA 2006-1 2A1 SEQ FLT 5/25/36.....          | 03/25/2014       | MBS Paydown.....           |                                 | .....15,269    | .....15,269    | .....10,688    | .....11,370                                          |                                                    | .....3,701                                        |                                                                          | .....3,701                                    |                                                        | .....15,269                                                |                                                         |                                              | .....0                                    | .....12                                                            | 05/25/2036                                | 1FM.....                                                     |
| 456606                  | HK          | 1 | INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....      | 03/25/2014       | MBS Paydown.....           |                                 | .....82,956    | .....82,956    | .....67,609    |                                                      |                                                    | .....409                                          |                                                                          | .....409                                      |                                                        | .....0                                                     |                                                         | .....82,956                                  | .....82,956                               | .....1,110                                                         | 10/25/2013                                | 6*.....                                                      |
| 456606                  | HK          | 1 | INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....      | 03/31/2014       | Book Value Adjustment..... |                                 |                |                |                | .....82,956                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....82,956                                                |                                                         | .....(82,956)                                | .....(82,956)                             |                                                                    | 10/25/2013                                | 6*.....                                                      |
| 45660L                  | PK          | 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....  | 03/25/2014       | MBS Paydown.....           |                                 | .....20,543    | .....20,543    | .....13,592    | .....3,227                                           |                                                    | .....3,861                                        |                                                                          | .....3,861                                    |                                                        | .....20,543                                                |                                                         |                                              | .....0                                    | .....176                                                           | 06/25/2035                                | 1FM.....                                                     |
| 45660L                  | PK          | 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....  | 03/25/2014       | Pass-Through Loss.....     |                                 |                | .....62,114    | .....36,647    |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....42,111                                                |                                                         | .....(42,111)                                | .....(42,111)                             | .....592                                                           | 06/25/2035                                | 1FM.....                                                     |
| 45660L                  | PK          | 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....  | 03/31/2014       | Book Value Adjustment..... |                                 |                |                |                | .....61,227                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....(42,101)                                              |                                                         | .....42,101                                  | .....42,101                               |                                                                    | 06/25/2035                                | 1FM.....                                                     |
| 45660N                  | KZ          | 7 | RAST 2002-A14J A10 NAS SSNR 5.75 01/33.....   | 03/25/2014       | MBS Paydown.....           |                                 | .....186,772   | .....186,772   | .....189,024   | .....188,192                                         |                                                    |                                                   | .....(1,248)                                                             | .....(1,248)                                  |                                                        | .....186,772                                               |                                                         |                                              | .....0                                    | .....1,318                                                         | 01/25/2033                                | 1FM.....                                                     |
| 45660N                  | LD          | 5 | RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....    | 02/25/2014       | MBS Paydown.....           |                                 | .....28,607    | .....28,607    | .....24,674    | .....26,172                                          |                                                    | .....689                                          |                                                                          | .....689                                      |                                                        | .....28,607                                                |                                                         |                                              | .....0                                    | .....141                                                           | 01/25/2033                                | 1FM.....                                                     |
| 45660N                  | X9          | 1 | INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....    | 03/25/2014       | MBS Paydown.....           |                                 | .....19,239    | .....19,239    | .....15,776    | .....15,938                                          |                                                    |                                                   | .....7                                                                   | .....7                                        |                                                        | .....19,239                                                |                                                         |                                              | .....0                                    | .....55                                                            | 10/25/2034                                | 1FM.....                                                     |
| 45661F                  | AB          | 7 | INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....       | 02/25/2014       | MBS Paydown.....           |                                 | .....210,557   | .....210,557   | .....160,024   |                                                      |                                                    | .....157                                          |                                                                          | .....157                                      |                                                        |                                                            |                                                         | .....210,557                                 | .....210,557                              | .....0                                                             | 06/25/2039                                | 6FE.....                                                     |
| 45661F                  | AB          | 7 | INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....       | 02/28/2014       | Book Value Adjustment..... |                                 |                |                |                | .....0                                               |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....210,557                                               |                                                         | .....(210,557)                               | .....(210,557)                            |                                                                    | 06/25/2039                                | 6FE.....                                                     |
| 45661X                  | AB          | 8 | INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....  | 02/25/2014       | MBS Paydown.....           |                                 | .....113,608   | .....113,608   | .....68,094    | .....69,284                                          |                                                    | .....486                                          |                                                                          | .....486                                      |                                                        | .....113,608                                               |                                                         |                                              | .....0                                    | .....57                                                            | 07/25/2036                                | 1FM.....                                                     |
| 46616M                  | AA          | 8 | HENDR 2010-3A A ABS 3.82 12/15/2048.....      | 03/15/2014       | MBS Paydown.....           |                                 | .....99,923    | .....99,923    | .....99,903    | .....99,891                                          |                                                    | .....(5)                                          |                                                                          | .....(5)                                      |                                                        | .....99,923                                                |                                                         |                                              | .....0                                    | .....591                                                           | 12/15/2048                                | 1FE.....                                                     |
| 46616P                  | AA          | 1 | HENDR 2011-1A A ABS 4.70 10/15/2056.....      | 03/15/2014       | MBS Paydown.....           |                                 | .....128,737   | .....128,737   | .....128,704   | .....128,707                                         |                                                    | .....3                                            |                                                                          | .....3                                        |                                                        | .....128,737                                               |                                                         |                                              | .....0                                    | .....934                                                           | 10/15/2056                                | 1FE.....                                                     |
| 46616Q                  | AA          | 9 | HENDR 2011-2A A ABS 4.94 09/15/56.....        | 03/15/2014       | MBS Paydown.....           |                                 | .....131,727   | .....131,727   | .....131,652   | .....131,631                                         |                                                    | .....23                                           |                                                                          | .....23                                       |                                                        | .....131,727                                               |                                                         |                                              | .....0                                    | .....1,074                                                         | 09/15/2056                                | 1FE.....                                                     |
| 46616V                  | AA          | 8 | HENDR 2012-1A A ABS 4.21 02/16/2065.....      | 03/15/2014       | MBS Paydown.....           |                                 | .....60,991    | .....60,991    | .....448,982   | .....66,109                                          |                                                    | .....(3)                                          |                                                                          | .....(3)                                      |                                                        | .....60,991                                                |                                                         |                                              | .....0                                    | .....2,516                                                         | 02/16/2065                                | 1FE.....                                                     |
| 46617A                  | AA          | 3 | HENDR 2012-3A A ABS 3.22 09/15/2065.....      | 03/15/2014       | MBS Paydown.....           |                                 | .....62,300    | .....62,300    | .....204,085   | .....24,048,473                                      |                                                    | .....(2)                                          |                                                                          | .....(2)                                      |                                                        | .....62,300                                                |                                                         |                                              | .....0                                    | .....1,365                                                         | 09/15/2065                                | 1FE.....                                                     |
| 46617F                  | AA          | 2 | HENDR 2013-1A A ABS 3.22 03/15/2067.....      | 03/15/2014       | MBS Paydown.....           |                                 | .....90,385    | .....90,385    | .....90,322    | .....90,324                                          |                                                    | .....32                                           |                                                                          | .....32                                       |                                                        | .....90,385                                                |                                                         |                                              | .....0                                    | .....504                                                           | 04/15/2067                                | 1FE.....                                                     |
| 46617J                  | AA          | 4 | HENDR 2013-2A A ABS 4.21 03/15/2062.....      | 03/15/2014       | MBS Paydown.....           |                                 | .....49,310    | .....49,310    | .....49,298    | .....49,296                                          |                                                    | .....(0)                                          |                                                                          | .....(0)                                      |                                                        | .....49,310                                                |                                                         |                                              | .....0                                    | .....400                                                           | 03/15/2062                                | 1FE.....                                                     |
| 46617L                  | AA          | 9 | HENDR 2013-3A A ABS 4.08 07/15/41.....        | 03/15/2014       | MBS Paydown.....           |                                 | .....91,890    | .....91,890    | .....91,815    | .....91,816                                          |                                                    | .....10                                           |                                                                          | .....10                                       |                                                        | .....91,890                                                |                                                         |                                              | .....0                                    | .....622                                                           | 01/17/2073                                | 1FE.....                                                     |
| 466247                  | RP          | 0 | JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....     | 03/25/2014       | MBS Paydown.....           |                                 | .....320,497   | .....320,497   | .....284,441   | .....285,304                                         |                                                    | .....16,129                                       |                                                                          | .....16,129                                   |                                                        | .....320,497                                               |                                                         |                                              | .....0                                    | .....1,534                                                         | 07/25/2035                                | 1FM.....                                                     |
| 46625H                  | BJ          | 8 | JP MORGAN CHASE 4.875 03/15/2014.....         | 03/15/2014       | Maturity.....              |                                 | .....5,000,000 | .....5,000,000 | .....4,637,750 | .....4,990,234                                       |                                                    | .....9,766                                        |                                                                          | .....9,766                                    |                                                        | .....5,000,000                                             |                                                         |                                              | .....0                                    | .....121,875                                                       | 03/15/2014                                | 1FE.....                                                     |
| 46625Y                  | CV          | 3 | JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....     | 03/15/2014       | MBS Paydown.....           |                                 | .....1,539,393 | .....1,539,393 | .....1,549,776 | .....1,537,355                                       |                                                    | .....(884)                                        |                                                                          | .....(884)                                    |                                                        | .....1,539,393                                             |                                                         |                                              | .....0                                    | .....11,215                                                        | 07/15/2041                                | 1FM.....                                                     |
| 46626L                  | FL          | 9 | JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....    | 03/25/2014       | MBS Paydown.....           |                                 | .....69,098    | .....69,098    | .....64,844    | .....64,314                                          |                                                    | .....(27)                                         |                                                                          | .....(27)                                     |                                                        | .....69,098                                                |                                                         |                                              | .....0                                    | .....34                                                            | 05/25/2035                                | 1FM.....                                                     |
| 46627M                  | AD          | 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....  | 03/25/2014       | MBS Paydown.....           |                                 | .....53,268    | .....53,268    | .....51,254    | .....47,881                                          |                                                    | .....1,206                                        |                                                                          | .....1,206                                    |                                                        | .....53,268                                                |                                                         |                                              | .....0                                    | .....444                                                           | 12/25/2035                                | 1FM.....                                                     |
| 46627M                  | AD          | 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....  | 03/25/2014       | Pass-Through Loss.....     |                                 |                | .....8,804     | .....8,471     |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                            |                                                         |                                              | .....0                                    | .....132                                                           | 12/25/2035                                | 1FM.....                                                     |
| 46627M                  | CU          | 9 | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....    | 03/25/2014       | MBS Paydown.....           |                                 | .....45,362    | .....45,362    | .....45,692    | .....41,978                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....45,362                                                |                                                         |                                              | .....0                                    | .....221                                                           | 03/25/2036                                | 1FM.....                                                     |
| 46627M                  | CU          | 9 | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....    | 03/25/2014       | Pass-Through Loss.....     |                                 |                | .....13,529    | .....13,619    |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                            |                                                         |                                              | .....0                                    | .....56                                                            | 03/25/2036                                | 1FM.....                                                     |
| 46627M                  | CY          | 1 | JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36..... | 03/25/2014       | MBS Paydown.....           |                                 | .....600,243   | .....600,243   | .....492,199   | .....492,897                                         |                                                    | .....44,881                                       |                                                                          | .....44,881                                   |                                                        | .....600,243                                               |                                                         |                                              | .....0                                    | .....2,888                                                         | 03/25/2036                                | 1FM.....                                                     |
| 46627M                  | EC          | 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....       | 03/25/2014       | MBS Paydown.....           |                                 | .....46,585    | .....46,585    | .....43,665    | .....56,110                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....46,585                                                |                                                         |                                              | .....0                                    | .....410                                                           | 03/25/2036                                | 1FM.....                                                     |
| 46627M                  | EC          | 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....       | 03/25/2014       | Pass-Through Loss.....     |                                 |                | .....28,007    | .....26,249    |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                            |                                                         |                                              | .....0                                    | .....227                                                           | 03/25/2036                                | 1FM.....                                                     |
| 466285                  | AN          | 3 | JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36..... | 03/25/2014       | MBS Paydown.....           |                                 | .....50,045    | .....50,045    | .....37,480    | .....47,982                                          |                                                    | .....117                                          |                                                                          | .....117                                      |                                                        | .....50,045                                                |                                                         |                                              | .....0                                    | .....420                                                           | 11/25/2036                                | 1FM.....                                                     |
| 466285                  | AN          | 3 | JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36..... | 03/25/2014       | Pass-Through Loss.....     |                                 |                | .....20,178    | .....15,082    |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....20,178                                                |                                                         | .....(20,178)                                | .....(20,178)                             | .....142                                                           | 11/25/2036                                | 1FM.....                                                     |

QE05.14

**SCHEDULE D - PART 4**

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

QE05.15

| 1                       | 2                                             |       | 3                               | 4                          | 5                 | 6                               | 7               | 8               | 9               | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-----------------------------------------------|-------|---------------------------------|----------------------------|-------------------|---------------------------------|-----------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |                                               |       |                                 |                            |                   |                                 |                 |                 |                 |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description                                   |       | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date           | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration   | Par Value       | Actual Cost     | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 466285 AN 3             | JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36..... | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 3,865,664                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(20,178)                                              | .....                                                   | .....20,178                                  | .....20,178                               | .....                                                              | 11/25/2036                                | 1FM.....                                                     |
| 46628G AE 9             | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....  | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....38,691                     | .....38,691     | .....19,651     | .....91,081     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....38,691                                                | .....                                                   | .....                                        | .....0                                    | .....14                                                            | 05/25/2036                                | 1FM.....                                                     |
| 46628G AE 9             | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....  | ..... | 03/25/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....568,918    | .....289,205    | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....488,430                                               | .....                                                   | ...(488,430)                                 | ...(488,430)                              | .....203                                                           | 05/25/2036                                | 1FM.....                                                     |
| 46628G AE 9             | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....  | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 799,489                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(488,430)                                             | .....                                                   | .....488,430                                 | .....488,430                              | .....                                                              | 05/25/2036                                | 1FM.....                                                     |
| 46628L AB 4             | JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....     | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....11,331                     | .....11,331     | .....8,667      | .....8,616      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....11,331                                                | .....                                                   | .....                                        | .....0                                    | .....52                                                            | 06/25/2036                                | 1FM.....                                                     |
| 46628L AB 4             | JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....     | ..... | 03/25/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....967        | .....739        | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....967                                                   | .....                                                   | .....(967)                                   | .....(967)                                | .....4                                                             | 06/25/2036                                | 1FM.....                                                     |
| 46628L AB 4             | JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....     | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 811,367                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(967)                                                 | .....                                                   | .....967                                     | .....967                                  | .....                                                              | 06/25/2036                                | 1FM.....                                                     |
| 46628V AK 2             | JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036..... | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....920,475                    | .....920,475    | .....157,854    | .....397,317    | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....920,475                                               | .....                                                   | .....                                        | .....0                                    | .....9,469                                                         | 08/25/2036                                | 1FM.....                                                     |
| 46628V AK 2             | JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036..... | ..... | 03/25/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....2,390,976  | .....412,786    | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....1,517,067                                             | .....                                                   | .....(1,517,067)                             | .....(1,517,067)                          | .....25,975                                                        | 08/25/2036                                | 1FM.....                                                     |
| 46628V AK 2             | JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036..... | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 4,098,639                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(1,517,067)                                           | .....                                                   | .....1,517,067                               | .....1,517,067                            | .....                                                              | 08/25/2036                                | 1FM.....                                                     |
| 46629H AB 2             | JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....    | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....313,757                    | .....313,757    | .....248,652    | .....257,737    | .....                                                | .....                                              | .....3,408                                        | .....                                                                    | .....3,408                                    | .....                                                  | .....313,757                                               | .....                                                   | .....                                        | .....0                                    | .....175                                                           | 07/25/2036                                | 1FM.....                                                     |
| 46629Y AB 5             | JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....    | ..... | 03/12/2014                      | MBS Paydown.....           | .....             | .....91,211                     | .....91,211     | .....87,846     | .....90,277     | .....                                                | .....                                              | .....279                                          | .....                                                                    | .....279                                      | .....                                                  | .....91,211                                                | .....                                                   | .....                                        | .....0                                    | .....965                                                           | 06/12/2047                                | 1FM.....                                                     |
| 466300 AL 4             | JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....       | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....260,087                    | .....260,087    | .....267,321    | .....265,637    | .....                                                | .....                                              | .....(137)                                        | .....                                                                    | .....(137)                                    | .....                                                  | .....260,087                                               | .....                                                   | .....                                        | .....0                                    | .....2,493                                                         | 11/26/2036                                | 1FM.....                                                     |
| 46630G AN 5             | JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....  | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....30,855                     | .....30,855     | .....28,849     | .....28,889     | .....                                                | .....                                              | .....460                                          | .....                                                                    | .....460                                      | .....                                                  | .....30,855                                                | .....                                                   | .....                                        | .....0                                    | .....96                                                            | 07/25/2035                                | 1FM.....                                                     |
| 46630J AB 5             | JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....       | ..... | 03/15/2014                      | MBS Paydown.....           | .....             | .....16,662,248                 | .....16,662,248 | .....15,350,798 | .....16,228,087 | .....                                                | .....                                              | .....385,463                                      | .....                                                                    | .....385,463                                  | .....                                                  | .....16,662,248                                            | .....                                                   | .....                                        | .....0                                    | .....225,539                                                       | 01/15/2049                                | 1FM.....                                                     |
| 46630P AP 0             | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 .... | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....3,352                      | .....3,352      | .....3,264      | .....3,579      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....3,352                                                 | .....                                                   | .....                                        | .....0                                    | .....17                                                            | 04/25/2037                                | 1FM.....                                                     |
| 46630P AP 0             | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 .... | ..... | 03/25/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....227        | .....221        | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....2                                                             | 04/25/2037                                | 1FM.....                                                     |
| 46630V AC 6             | JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049.....    | ..... | 02/12/2014                      | MBS Paydown.....           | .....             | .....527,156                    | .....527,156    | .....535,091    | .....529,806    | .....                                                | .....                                              | .....(3,508)                                      | .....                                                                    | .....(3,508)                                  | .....                                                  | .....527,156                                               | .....                                                   | .....                                        | .....0                                    | .....5,017                                                         | 02/12/2049                                | 1FM.....                                                     |
| 46631N DT 3             | JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37 .... | ..... | 03/25/2014                      | MBS Paydown.....           | .....             | .....6,827                      | .....6,827      | .....5,728      | .....7,368      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....6,827                                                 | .....                                                   | .....                                        | .....0                                    | .....68                                                            | 08/25/2037                                | 1FM.....                                                     |
| 46631N DT 3             | JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37 .... | ..... | 03/25/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....2,057      | .....1,726      | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....2,057                                                 | .....                                                   | .....(2,057)                                 | .....(2,057)                              | .....22                                                            | 08/25/2037                                | 1FM.....                                                     |
| 46631N DT 3             | JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37 .... | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 1,098,957                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(2,057)                                               | .....                                                   | .....2,057                                   | .....2,057                                | .....                                                              | 08/25/2037                                | 1FM.....                                                     |
| 46632T AA 3             | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....  | ..... | 03/27/2014                      | MBS Paydown.....           | .....             | .....434,444                    | .....434,444    | .....349,722    | .....359,928    | .....                                                | .....                                              | .....55,387                                       | .....                                                                    | .....55,387                                   | .....                                                  | .....434,444                                               | .....                                                   | .....                                        | .....0                                    | .....1,933                                                         | 07/27/2037                                | 1FM.....                                                     |
| 46632Y AA 2             | JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....    | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....392,137                    | .....392,137    | .....341,527    | .....357,195    | .....                                                | .....                                              | .....18,789                                       | .....                                                                    | .....18,789                                   | .....                                                  | .....392,137                                               | .....                                                   | .....                                        | .....0                                    | .....1,791                                                         | 06/26/2036                                | 1FM.....                                                     |
| 46632Y AB 0             | JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36.....      | ..... | 03/26/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....33,449     | .....4,265      | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....33,449                                                | .....                                                   | .....(33,449)                                | .....(33,449)                             | .....229                                                           | 06/26/2036                                | 1FM.....                                                     |
| 46632Y AB 0             | JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36.....      | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 1,101,154                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(33,449)                                              | .....                                                   | .....33,449                                  | .....33,449                               | .....                                                              | 06/26/2036                                | 1FM.....                                                     |
| 46632Y AC 8             | JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....  | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....644,344                    | .....644,344    | .....563,801    | .....508,926    | .....                                                | .....                                              | .....72,343                                       | .....                                                                    | .....72,343                                   | .....                                                  | .....644,344                                               | .....                                                   | .....                                        | .....0                                    | .....4,553                                                         | 08/26/2037                                | 1FM.....                                                     |
| 46632Y AF 1             | JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....    | ..... | 03/26/2014                      | Pass-Through Loss.....     | .....             | .....                           | .....129,951    | .....12,345     | .....           | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....2                                                     | .....                                                   | .....(2)                                     | .....(2)                                  | .....972                                                           | 08/26/2037                                | 1FM.....                                                     |
| 46632Y AF 1             | JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....    | ..... | 03/31/2014                      | Book Value Adjustment..... | .....             | .....                           | .....           | .....           | .....           | 4                                                    | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(2)                                                   | .....                                                   | .....2                                       | .....2                                    | .....                                                              | 08/26/2037                                | 1FM.....                                                     |
| 46633A AA 3             | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....  | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....228,286                    | .....228,286    | .....174,924    | .....191,085    | .....                                                | .....                                              | .....10,876                                       | .....                                                                    | .....10,876                                   | .....                                                  | .....228,286                                               | .....                                                   | .....                                        | .....0                                    | .....902                                                           | 03/26/2037                                | 1FM.....                                                     |
| 46633A AC 9             | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...   | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....29,785                     | .....29,785     | .....23,102     | .....29,785     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....29,785                                                | .....                                                   | .....                                        | .....0                                    | .....221                                                           | 11/26/2036                                | 1FM.....                                                     |
| 46633A AG 0             | JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....  | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....291,627                    | .....291,627    | .....212,159    | .....256,151    | .....                                                | .....                                              | .....15,763                                       | .....                                                                    | .....15,763                                   | .....                                                  | .....291,627                                               | .....                                                   | .....                                        | .....0                                    | .....3,982                                                         | 06/26/2037                                | 1FM.....                                                     |
| 46633K AN 3             | JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....   | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....113,099                    | .....113,099    | .....105,635    | .....109,631    | .....                                                | .....                                              | .....172                                          | .....                                                                    | .....172                                      | .....                                                  | .....113,099                                               | .....                                                   | .....                                        | .....0                                    | .....344                                                           | 01/26/2037                                | 1FM.....                                                     |
| 46633K AY 9             | JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....   | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....913,928                    | .....913,928    | .....871,991    | .....893,283    | .....                                                | .....                                              | .....5,766                                        | .....                                                                    | .....5,766                                    | .....                                                  | .....913,928                                               | .....                                                   | .....                                        | .....0                                    | .....8,543                                                         | 05/26/2037                                | 1FM.....                                                     |
| 46633M AL 3             | JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....  | ..... | 03/26/2014                      | MBS Paydown.....           | .....             | .....348,351                    | .....348,351    | .....323,096    | .....331,921    | .....                                                | .....                                              | .....11,464                                       | .....                                                                    | .....11,464                                   | .....                                                  | .....348,351                                               | .....                                                   | .....                                        | .....0                                    | .....1,358                                                         | 04/26/2035                                | 1FM.....                                                     |
| 46633P AC 6             | JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....  | ..... | 03/27/2014                      | MBS Paydown.....           | .....             | .....85,290                     | .....85,290     | .....86,142     | .....85,840     | .....                                                | .....                                              | .....(13)                                         | .....                                                                    | .....(13)                                     | .....                                                  | .....85,290                                                | .....                                                   | .....                                        | .....0                                    | .....672                                                           | 02/27/2037                                | 1FM.....                                                     |
| 46633P BQ 4             | JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....  | ..... | 03/27/2014                      | MBS Paydown.....           | .....             | .....620,811                    | .....620,811    | .....576,384    | .....596,947    | .....                                                | .....                                              | .....13,674                                       | .....                                                                    | .....13,674                                   | .....                                                  | .....620,811                                               | .....                                                   | .....                                        | .....0                                    | .....2,466                                                         | 03/27/2037                                | 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<br>Identification | Description                                   |            | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration  | Par Value     | Actual Cost   | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 46633T AA 2             | JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....       | 03/20/2014 | MBS Paydown.....                | .....142,253     | .....142,253      | .....139,374                    | .....140,267   | .....1,003    | .....1,003    | .....142,253                                         | .....206,912                                       | .....204,584                                      | .....204,645                                                             | .....957                                      | .....957                                               | .....142,253                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,152                                                         | 04/20/2036                                | 1FM.....                                                     |
| 46634B BY 7             | JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....      | 02/26/2014 | MBS Paydown.....                | .....206,912     | .....206,912      | .....204,584                    | .....204,645   | .....957      | .....957      | .....206,912                                         | .....487,310                                       | .....487,310                                      | .....486,529                                                             | .....(2)                                      | .....(2)                                               | .....206,912                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,378                                                         | 12/26/2035                                | 1FM.....                                                     |
| 46634D AW 8             | JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....   | 03/26/2014 | MBS Paydown.....                | .....487,310     | .....487,310      | .....487,310                    | .....486,529   | .....(2)      | .....(2)      | .....487,310                                         | .....1,399,014                                     | .....1,399,014                                    | .....1,409,767                                                           | .....(12,311)                                 | .....(12,311)                                          | .....487,310                                               | .....0                                                  | .....0                                       | .....0                                    | .....5,182                                                         | 04/26/2037                                | 1FM.....                                                     |
| 46634F AU 7             | JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....  | 03/26/2014 | MBS Paydown.....                | .....1,399,014   | .....1,399,014    | .....1,417,482                  | .....1,409,767 | .....(12,311) | .....(12,311) | .....1,399,014                                       | .....654,701                                       | .....654,701                                      | .....702,167                                                             | .....(5,413)                                  | .....(5,413)                                           | .....1,399,014                                             | .....0                                                  | .....0                                       | .....0                                    | .....12,603                                                        | 07/26/2036                                | 1FM.....                                                     |
| 46635B AA 9             | JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039..... | 03/26/2014 | MBS Paydown.....                | .....654,701     | .....654,701      | .....702,167                    | .....676,034   | .....(5,413)  | .....(5,413)  | .....654,701                                         | .....828,380                                       | .....828,380                                      | .....769,358                                                             | .....25,328                                   | .....25,328                                            | .....654,701                                               | .....0                                                  | .....0                                       | .....0                                    | .....6,316                                                         | 03/26/2039                                | 1FM.....                                                     |
| 46637D AA 3             | JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE..... | 03/26/2014 | MBS Paydown.....                | .....828,380     | .....828,380      | .....769,358                    | .....778,035   | .....25,328   | .....25,328   | .....828,380                                         | .....420,063                                       | .....420,063                                      | .....390,658                                                             | .....883                                      | .....883                                               | .....828,380                                               | .....0                                                  | .....0                                       | .....0                                    | .....5,412                                                         | 06/26/2035                                | 1FM.....                                                     |
| 46637D AC 9             | JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....  | 03/26/2014 | MBS Paydown.....                | .....420,063     | .....420,063      | .....390,658                    | .....396,208   | .....883      | .....883      | .....420,063                                         | .....146,304                                       | .....146,304                                      | .....133,976                                                             | .....3,084                                    | .....3,084                                             | .....420,063                                               | .....0                                                  | .....0                                       | .....0                                    | .....3,572                                                         | 05/26/2047                                | 1FM.....                                                     |
| 472320 AA 8             | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....  | 02/25/2014 | MBS Paydown.....                | .....146,304     | .....146,304      | .....133,976                    | .....115,411   | .....3,084    | .....3,084    | .....146,304                                         | .....641,513                                       | .....641,513                                      | .....491,660                                                             | .....78,532                                   | .....78,532                                            | .....641,513                                               | .....0                                                  | .....0                                       | .....0                                    | .....2,271                                                         | 06/25/2047                                | 1FM.....                                                     |
| 472321 AA 6             | JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....     | 03/26/2014 | MBS Paydown.....                | .....641,513     | .....641,513      | .....491,660                    | .....526,813   | .....78,532   | .....78,532   | .....641,513                                         | .....106,045                                       | .....106,045                                      | .....91,649                                                              | .....258                                      | .....258                                               | .....641,513                                               | .....0                                                  | .....0                                       | .....0                                    | .....5,504                                                         | 10/25/2035                                | 1FM.....                                                     |
| 472321 AC 2             | JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....       | 03/26/2014 | MBS Paydown.....                | .....106,045     | .....106,045      | .....91,649                     | .....97,138    | .....258      | .....258      | .....106,045                                         | .....391,286                                       | .....391,286                                      | .....330,527                                                             | .....12,950                                   | .....12,950                                            | .....106,045                                               | .....0                                                  | .....0                                       | .....0                                    | .....446                                                           | 01/25/2037                                | 1FM.....                                                     |
| 472321 AJ 7             | JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....     | 03/26/2014 | MBS Paydown.....                | .....391,286     | .....391,286      | .....330,527                    | .....351,031   | .....12,950   | .....12,950   | .....391,286                                         | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....391,286                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,845                                                         | 01/25/2039                                | 1FM.....                                                     |
| 472321 AL 2             | JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....       | 03/26/2014 | Pass-Through Loss.....          | .....40,174      | .....40,174       | .....8,639                      | .....19,992    | .....0        | .....0        | .....19,992                                          | .....(19,992)                                      | .....(19,992)                                     | .....(19,992)                                                            | .....0                                        | .....0                                                 | .....19,992                                                | .....(19,992)                                           | .....(19,992)                                | .....(19,992)                             | .....232                                                           | 01/25/2039                                | 1FM.....                                                     |
| 472321 AL 2             | JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....       | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....8,639                      | .....19,992    | .....0        | .....0        | .....19,992                                          | .....(19,992)                                      | .....(19,992)                                     | .....(19,992)                                                            | .....0                                        | .....0                                                 | .....19,992                                                | .....(19,992)                                           | .....(19,992)                                | .....(19,992)                             | .....232                                                           | 01/25/2039                                | 1FM.....                                                     |
| 472321 AN 8             | JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....       | 03/26/2014 | Pass-Through Loss.....          | .....92,336      | .....92,336       | .....19,198                     | .....376,177   | .....4,530    | .....4,530    | .....376,177                                         | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....376,177                                               | .....0                                                  | .....0                                       | .....0                                    | .....581                                                           | 01/25/2037                                | 1FM.....                                                     |
| 47232A AA 6             | JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....     | 03/20/2014 | MBS Paydown.....                | .....385,675     | .....385,675      | .....355,122                    | .....376,177   | .....4,530    | .....4,530    | .....385,675                                         | .....197,052                                       | .....197,052                                      | .....188,986                                                             | .....14                                       | .....14                                                | .....385,675                                               | .....0                                                  | .....0                                       | .....0                                    | .....2,275                                                         | 03/20/2036                                | 1FM.....                                                     |
| 47232A AD 0             | JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....     | 03/25/2014 | MBS Paydown.....                | .....197,052     | .....197,052      | .....188,986                    | .....195,778   | .....14       | .....14       | .....197,052                                         | .....339,546                                       | .....339,546                                      | .....296,254                                                             | .....339,546                                  | .....339,546                                           | .....197,052                                               | .....0                                                  | .....0                                       | .....0                                    | .....823                                                           | 06/25/2036                                | 1FM.....                                                     |
| 47232A AG 3             | JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....     | 03/25/2014 | MBS Paydown.....                | .....339,546     | .....339,546      | .....296,254                    | .....339,546   | .....0        | .....0        | .....339,546                                         | .....28,856                                        | .....28,856                                       | .....6,781                                                               | .....0                                        | .....0                                                 | .....339,546                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,690                                                         | 05/25/2037                                | 1FM.....                                                     |
| 47232A AH 1             | JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....     | 03/25/2014 | Pass-Through Loss.....          | .....28,856      | .....28,856       | .....6,781                      | .....2,465,676 | .....0        | .....0        | .....2,465,676                                       | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....28,856                                                | .....(28,856)                                           | .....(28,856)                                | .....(28,856)                             | .....143                                                           | 05/25/2037                                | 1FM.....                                                     |
| 47232A AH 1             | JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....     | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....6,781                      | .....2,465,676 | .....0        | .....0        | .....2,465,676                                       | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....28,856                                                | .....(28,856)                                           | .....28,856                                  | .....28,856                               | .....143                                                           | 05/25/2037                                | 1FM.....                                                     |
| 47232A AN 8             | JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....      | 03/20/2014 | Pass-Through Loss.....          | .....136,983     | .....136,983      | .....29,152                     | .....77,695    | .....0        | .....0        | .....77,695                                          | .....54,016                                        | .....54,016                                       | .....54,016                                                              | .....0                                        | .....0                                                 | .....54,016                                                | .....(54,016)                                           | .....(54,016)                                | .....(54,016)                             | .....845                                                           | 03/20/2036                                | 1FM.....                                                     |
| 47232A AN 8             | JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....      | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....29,152                     | .....77,695    | .....0        | .....0        | .....77,695                                          | .....54,016                                        | .....54,016                                       | .....54,016                                                              | .....0                                        | .....0                                                 | .....54,016                                                | .....(54,016)                                           | .....(54,016)                                | .....(54,016)                             | .....845                                                           | 03/20/2036                                | 1FM.....                                                     |
| 47232D AF 9             | JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....   | 03/26/2014 | MBS Paydown.....                | .....149,029     | .....149,029      | .....149,027                    | .....147,960   | .....218      | .....218      | .....149,029                                         | .....142,965                                       | .....142,965                                      | .....107,782                                                             | .....302                                      | .....302                                               | .....149,029                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,711                                                         | 09/26/2036                                | 1FM.....                                                     |
| 47232D AL 6             | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | 03/26/2014 | Pass-Through Loss.....          | .....142,965     | .....142,965      | .....107,782                    | .....279,429   | .....0        | .....0        | .....279,429                                         | .....142,965                                       | .....142,965                                      | .....142,965                                                             | .....0                                        | .....0                                                 | .....142,965                                               | .....(142,965)                                          | .....(142,965)                               | .....(142,965)                            | .....1,670                                                         | 09/26/2036                                | 6FM.....                                                     |
| 47232D AL 6             | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....107,782                    | .....279,429   | .....0        | .....0        | .....279,429                                         | .....142,965                                       | .....142,965                                      | .....142,965                                                             | .....0                                        | .....0                                                 | .....142,965                                               | .....(142,965)                                          | .....(142,965)                               | .....(142,965)                            | .....1,670                                                         | 09/26/2036                                | 6FM.....                                                     |
| 47232D AM 4             | JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....   | 03/26/2014 | MBS Paydown.....                | .....138,782     | .....138,782      | .....138,782                    | .....138,688   | .....441      | .....441      | .....138,782                                         | .....188,325                                       | .....188,325                                      | .....188,281                                                             | .....5                                        | .....5                                                 | .....138,782                                               | .....0                                                  | .....0                                       | .....0                                    | .....714                                                           | 01/26/2047                                | 1FM.....                                                     |
| 47232D AS 1             | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....   | 03/26/2014 | Pass-Through Loss.....          | .....24,416      | .....24,416       | .....7,389                      | .....4,324     | .....0        | .....0        | .....4,324                                           | .....(4,324)                                       | .....(4,324)                                      | .....(4,324)                                                             | .....0                                        | .....0                                                 | .....4,324                                                 | .....(4,324)                                            | .....(4,324)                                 | .....(4,324)                              | .....131                                                           | 01/26/2047                                | 1FM.....                                                     |
| 47232D AS 1             | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....   | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....7,389                      | .....4,324     | .....0        | .....0        | .....4,324                                           | .....(4,324)                                       | .....(4,324)                                      | .....(4,324)                                                             | .....0                                        | .....0                                                 | .....4,324                                                 | .....(4,324)                                            | .....(4,324)                                 | .....(4,324)                              | .....131                                                           | 01/26/2047                                | 1FM.....                                                     |
| 47232D AT 9             | JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....   | 03/26/2014 | MBS Paydown.....                | .....188,325     | .....188,325      | .....188,281                    | .....132,031   | .....5        | .....5        | .....188,325                                         | .....54,854                                        | .....54,854                                       | .....55,804                                                              | .....5                                        | .....5                                                 | .....188,325                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,681                                                         | 09/26/2036                                | 1FM.....                                                     |
| 47232D AW 2             | JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....   | 03/26/2014 | MBS Paydown.....                | .....54,854      | .....54,854       | .....55,804                     | .....54,581    | .....5        | .....5        | .....54,854                                          | .....264,026                                       | .....264,026                                      | .....242,634                                                             | .....1,836                                    | .....1,836                                             | .....54,854                                                | .....0                                                  | .....0                                       | .....0                                    | .....357                                                           | 01/26/2036                                | 1FM.....                                                     |
| 47232D BC 5             | JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....   | 03/26/2014 | MBS Paydown.....                | .....264,026     | .....264,026      | .....242,634                    | .....256,084   | .....1,836    | .....1,836    | .....264,026                                         | .....113,644                                       | .....113,644                                      | .....113,644                                                             | .....0                                        | .....0                                                 | .....264,026                                               | .....0                                                  | .....0                                       | .....0                                    | .....2,330                                                         | 02/26/2037                                | 1FM.....                                                     |
| 47232D BG 6             | JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....   | 03/26/2014 | Pass-Through Loss.....          | .....113,644     | .....113,644      | .....17,816                     | .....734,796   | .....0        | .....0        | .....734,796                                         | .....113,644                                       | .....113,644                                      | .....113,644                                                             | .....0                                        | .....0                                                 | .....113,644                                               | .....(113,644)                                          | .....(113,644)                               | .....(113,644)                            | .....1,354                                                         | 02/26/2037                                | 6FM.....                                                     |
| 47232D BG 6             | JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....   | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....17,816                     | .....734,796   | .....0        | .....0        | .....734,796                                         | .....113,644                                       | .....113,644                                      | .....113,644                                                             | .....0                                        | .....0                                                 | .....113,644                                               | .....(113,644)                                          | .....(113,644)                               | .....(113,644)                            | .....1,354                                                         | 02/26/2037                                | 6FM.....                                                     |
| 47232D BH 4             | JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....   | 03/26/2014 | MBS Paydown.....                | .....39,507      | .....39,507       | .....39,507                     | .....38,549    | .....482      | .....482      | .....39,507                                          | .....1,030                                         | .....1,030                                        | .....1,030                                                               | .....0                                        | .....0                                                 | .....39,507                                                | .....0                                                  | .....0                                       | .....0                                    | .....31                                                            | 09/26/2036                                | 1FM.....                                                     |
| 47232D BN 1             | JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....   | 03/26/2014 | Pass-Through Loss.....          | .....17,510      | .....17,510       | .....5,464                      | .....1,030     | .....0        | .....0        | .....1,030                                           | .....(1,030)                                       | .....(1,030)                                      | .....(1,030)                                                             | .....0                                        | .....0                                                 | .....1,030                                                 | .....(1,030)                                            | .....(1,030)                                 | .....(1,030)                              | .....12                                                            | 09/26/2036                                | 1FM.....                                                     |
| 47232D BN 1             | JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....   | 03/31/2014 | Book Value Adjustment.....      | .....0           | .....0            | .....5,464                      | .....1,030     | .....0        | .....0        | .....1,030                                           | .....(1,030)                                       | .....(1,030)                                      | .....(1,030)                                                             | .....0                                        | .....0                                                 | .....1,030                                                 | .....(1,030)                                            | .....(1,030)                                 | .....(1,030)                              | .....12                                                            | 09/26/2036                                | 1FM.....                                                     |
| 47232D BP 6             | JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....   | 03/26/2014 | MBS Paydown.....                | .....87,896      | .....87,896       | .....87,896                     | .....87,329    | .....30       | .....30       | .....87,896                                          | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....87,896                                                | .....0                                                  | .....0                                       | .....0                                    | .....807                                                           | 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<br>Identification | Description                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser          | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |
| 47232D BU 5             | JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....   |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 59,255    | 30,070      |                                                      |                                                    | 14,646                                            |                                                                          | 14,646                                        | 2,938                                                  |                                                            |                                                         | (2,938)                                      | (2,938)                                   | 490                                                                | 07/26/2037                                | 6FM.....                                                     |
| 47232D BU 5             | JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....   |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 8,989                                                |                                                    |                                                   |                                                                          | 0                                             | (2,938)                                                |                                                            |                                                         | 2,938                                        | 2,938                                     |                                                                    | 07/26/2037                                | 6FM.....                                                     |
| 47232D BV 3             | JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....   |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 343,930       | 343,930   | 317,389     | 323,711                                              |                                                    | 10,410                                            |                                                                          | 10,410                                        | 343,930                                                |                                                            |                                                         |                                              | 0                                         | 3,769                                                              | 06/26/2037                                | 1FM.....                                                     |
| 47232D BZ 4             | JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....   |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 6,361     | 1,554       |                                                      |                                                    |                                                   |                                                                          | 0                                             | 6,361                                                  |                                                            |                                                         | (6,361)                                      | (6,361)                                   | 56                                                                 | 06/26/2037                                | 1FM.....                                                     |
| 47232D BZ 4             | JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....   |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 1,190,957                                            |                                                    |                                                   |                                                                          | 0                                             | (6,361)                                                |                                                            |                                                         | 6,361                                        | 6,361                                     |                                                                    | 06/26/2037                                | 1FM.....                                                     |
| 47232D CA 8             | JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....  |                                 | 12/26/2013       | Pass-Through Loss.....     |                                 |               | (28,620)  | (28,620)    |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 02/26/2047                                | 1FM.....                                                     |
| 47232D CA 8             | JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....  |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 148,590       | 119,970   | 119,970     | 147,148                                              |                                                    | 201                                               |                                                                          | 201                                           | 148,590                                                |                                                            |                                                         |                                              | 0                                         | 596                                                                | 02/26/2047                                | 1FM.....                                                     |
| 47232D CA 8             | JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....  |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 4,694,172                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 02/26/2047                                | 1FM.....                                                     |
| 47232D CF 7             | JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....  |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 37,981    | 29,449      |                                                      |                                                    |                                                   |                                                                          | 0                                             | 5,836                                                  |                                                            |                                                         | (5,836)                                      | (5,836)                                   | 179                                                                | 02/26/2047                                | 1FM.....                                                     |
| 47232D CF 7             | JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....  |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 5,836                                                |                                                    |                                                   |                                                                          | 0                                             | (5,836)                                                |                                                            |                                                         | 5,836                                        | 5,836                                     |                                                                    | 02/26/2047                                | 1FM.....                                                     |
| 47232D CG 5             | JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....  |                                 | 03/21/2014       | MBS Paydown.....           |                                 | 73,201        | 73,201    | 73,201      | 73,201                                               |                                                    |                                                   |                                                                          | 0                                             | 73,201                                                 |                                                            |                                                         |                                              | 0                                         | 518                                                                | 05/21/2036                                | 1FM.....                                                     |
| 47232D CL 4             | JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....  |                                 | 03/21/2014       | Pass-Through Loss.....     |                                 |               | 24,503    | 7,512       |                                                      |                                                    |                                                   |                                                                          | 0                                             | 24,503                                                 |                                                            |                                                         | (24,503)                                     | (24,503)                                  | 179                                                                | 05/21/2036                                | 1FM.....                                                     |
| 47232D CL 4             | JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....  |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 79,151                                               |                                                    |                                                   |                                                                          | 0                                             | (24,503)                                               |                                                            |                                                         | 24,503                                       | 24,503                                    |                                                                    | 05/21/2036                                | 1FM.....                                                     |
| 47232D CN 0             | JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36..... |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 118,949       | 118,949   | 118,949     | 116,165                                              |                                                    | 2,783                                             |                                                                          | 2,783                                         | 118,949                                                |                                                            |                                                         |                                              | 0                                         | 1,062                                                              | 12/26/2036                                | 1FM.....                                                     |
| 47232D CP 5             | JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36..... |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 23,729        | 23,729    | 23,729      | 23,816                                               |                                                    | (2)                                               |                                                                          | (2)                                           | 23,729                                                 |                                                            |                                                         |                                              | 0                                         | 356                                                                | 12/26/2036                                | 1FM.....                                                     |
| 47232D CT 7             | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36..... |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 5,155     | 1,209       |                                                      |                                                    |                                                   |                                                                          | 0                                             | 5,155                                                  |                                                            |                                                         | (5,155)                                      | (5,155)                                   | 44                                                                 | 12/26/2036                                | 1FM.....                                                     |
| 47232D CT 7             | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36..... |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 134,371                                              |                                                    |                                                   |                                                                          | 0                                             | (5,155)                                                |                                                            |                                                         | 5,155                                        | 5,155                                     |                                                                    | 12/26/2036                                | 1FM.....                                                     |
| 47232D CU 4             | JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....  |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 105,970       | 105,970   | 109,650     | 105,405                                              |                                                    | 381                                               |                                                                          | 381                                           | 105,970                                                |                                                            |                                                         |                                              | 0                                         | 512                                                                | 04/26/2047                                | 1FM.....                                                     |
| 47232D CY 6             | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....  |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 90,771    | 21,846      |                                                      |                                                    | (143)                                             |                                                                          | (143)                                         | 17,364                                                 |                                                            |                                                         | (17,364)                                     | (17,364)                                  | 528                                                                | 04/26/2047                                | 1FM.....                                                     |
| 47232D CY 6             | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....  |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 28,754                                               |                                                    |                                                   |                                                                          | 0                                             | (17,364)                                               |                                                            |                                                         | 17,364                                       | 17,364                                    |                                                                    | 04/26/2047                                | 1FM.....                                                     |
| 47232D CZ 3             | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37.....  |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 68,299        | 68,299    | 66,964      | 66,738                                               |                                                    | 8                                                 |                                                                          | 8                                             | 68,299                                                 |                                                            |                                                         |                                              | 0                                         | 418                                                                | 06/26/2037                                | 1FM.....                                                     |
| 47232D DB 5             | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....  |                                 | 02/26/2014       | Pass-Through Loss.....     |                                 |               | 15,271    | 4,586       |                                                      |                                                    |                                                   |                                                                          | 0                                             | 15,271                                                 |                                                            |                                                         | (15,271)                                     | (15,271)                                  | 140                                                                | 06/26/2037                                | 1FM.....                                                     |
| 47232D DB 5             | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....  |                                 | 02/28/2014       | Book Value Adjustment..... |                                 |               |           |             | 339,973                                              |                                                    |                                                   |                                                                          | 0                                             | (15,271)                                               |                                                            |                                                         | 15,271                                       | 15,271                                    |                                                                    | 06/26/2037                                | 1FM.....                                                     |
| 47232D DC 3             | JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....  |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 332,533       | 332,533   | 332,533     | 314,211                                              |                                                    | 18,324                                            |                                                                          | 18,324                                        | 332,533                                                |                                                            |                                                         |                                              | 0                                         | 3,477                                                              | 08/26/2037                                | 1FM.....                                                     |
| 47232D DF 6             | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....  |                                 | 02/26/2014       | Pass-Through Loss.....     |                                 |               | 4,666     | 1,229       |                                                      |                                                    | 11                                                |                                                                          | 11                                            | 4,666                                                  |                                                            |                                                         | (4,666)                                      | (4,666)                                   | 46                                                                 | 08/26/2037                                | 1FM.....                                                     |
| 47232D DF 6             | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....  |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 2,139,853                                            |                                                    |                                                   |                                                                          | 0                                             | (4,666)                                                |                                                            |                                                         | 4,666                                        | 4,666                                     |                                                                    | 08/26/2037                                | 1FM.....                                                     |
| 47232D DG 4             | JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....  |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 450,557       | 450,557   | 447,723     | 446,001                                              |                                                    | 684                                               |                                                                          | 684                                           | 450,557                                                |                                                            |                                                         |                                              | 0                                         | 3,183                                                              | 08/26/2037                                | 1FM.....                                                     |
| 47232D DN 9             | JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....     |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 135,780   | 37,514      |                                                      |                                                    | 701                                               |                                                                          | 701                                           | 12,364                                                 |                                                            |                                                         | (12,364)                                     | (12,364)                                  | 1,446                                                              | 08/26/2037                                | 1FM.....                                                     |
| 47232D DN 9             | JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....     |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 457,576                                              |                                                    |                                                   |                                                                          | 0                                             | (12,364)                                               |                                                            |                                                         | 12,364                                       | 12,364                                    |                                                                    | 08/26/2037                                | 1FM.....                                                     |
| 47232D DQ 2             | JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35.....  |                                 | 03/26/2014       | MBS Paydown.....           |                                 | 148,873       | 148,873   | 148,873     | 148,572                                              |                                                    | (9)                                               |                                                                          | (9)                                           | 148,873                                                |                                                            |                                                         |                                              | 0                                         | 608                                                                | 09/26/2035                                | 1FM.....                                                     |
| 47232D DW 9             | JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....     |                                 | 02/26/2014       | MBS Paydown.....           |                                 | 49,847        | 49,847    | 43,760      | 45,942                                               |                                                    | (101)                                             |                                                                          | (101)                                         | 49,847                                                 |                                                            |                                                         |                                              | 0                                         | 401                                                                | 04/26/2037                                | 1FM.....                                                     |
| 47232D DW 9             | JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....     |                                 | 02/28/2014       | Book Value Adjustment..... |                                 |               |           |             | 2,562,129                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 04/26/2037                                | 1FM.....                                                     |
| 47232D EA 6             | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....     |                                 | 03/26/2014       | Pass-Through Loss.....     |                                 |               | 53,172    | 10,126      |                                                      |                                                    | (7)                                               |                                                                          | (7)                                           | 53,172                                                 |                                                            |                                                         | (53,172)                                     | (53,172)                                  | 431                                                                | 04/26/2037                                | 1FM.....                                                     |
| 47232D EA 6             | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....     |                                 | 03/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 923,748                                              |                                                    |                                                   |                                                                          | 0                                             | (53,172)                                               |                                                            |                                                         | 53,172                                       | 53,172                                    |                                                                    | 04/26/2037                                | 1FM.....                                                     |
| 47232D EG 3             | JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....  |                                 | 01/31/2014       | Book Value Adjustment..... |                                 |               |           |             | 4,433,771                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 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

QE05.18

| 1                       | 2                                             |            | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-----------------------------------------------|------------|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |                                               |            |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description                                   |            | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 47232D EG 3             | JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 356,994           | 356,994                         | 356,994       | 355,122   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 356,994                                                    | .....                                                   | .....                                        | .....                                     | 1,128                                                              | 02/26/2037                                | 1FM.....                                                     |
| 47232D EL 2             | JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 45,653        | 11,388    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 45,653                                                     | .....                                                   | (45,653)                                     | (45,653)                                  | 189                                                                | 02/26/2037                                | 1FM.....                                                     |
| 47232D EL 2             | JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 96,610                                               | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (45,653)                                                   | .....                                                   | 45,653                                       | 45,653                                    | .....                                                              | 02/26/2037                                | 1FM.....                                                     |
| 47232D EM 0             | JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 262,766           | 262,766                         | 262,766       | 246,719   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 262,766                                                    | .....                                                   | .....                                        | .....                                     | 1,505                                                              | 05/26/2037                                | 1FM.....                                                     |
| 47232D ET 5             | JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 40,767        | 13,749    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 40,767                                                     | .....                                                   | (40,767)                                     | (40,767)                                  | 388                                                                | 05/26/2037                                | 1FM.....                                                     |
| 47232D ET 5             | JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 187,594                                              | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (40,767)                                                   | .....                                                   | 40,767                                       | 40,767                                    | .....                                                              | 05/26/2037                                | 1FM.....                                                     |
| 47232D EU 2             | JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 184,628           | 184,628                         | 177,333       | 169,069   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 184,628                                                    | .....                                                   | .....                                        | .....                                     | 994                                                                | 08/26/2037                                | 1FM.....                                                     |
| 47232D EU 2             | JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 3,601,870                                            | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....                                     | .....                                                              | 08/26/2037                                | 1FM.....                                                     |
| 47232D EY 4             | JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 33,593        | 24,130    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 33,593                                                     | .....                                                   | (33,593)                                     | (33,593)                                  | 213                                                                | 08/26/2037                                | 1FM.....                                                     |
| 47232D EY 4             | JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 268,708                                              | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (33,593)                                                   | .....                                                   | 33,593                                       | 33,593                                    | .....                                                              | 08/26/2037                                | 1FM.....                                                     |
| 47232D EZ 1             | JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36..... | 03/26/2014 | MBS Paydown.....                | .....            | 191,921           | 191,921                         | 191,921       | 191,836   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 191,921                                                    | .....                                                   | .....                                        | .....                                     | 829                                                                | 11/26/2036                                | 1FM.....                                                     |
| 47232D FE 7             | JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36..... | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 169,051       | 46,504    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 169,051                                                    | .....                                                   | (169,051)                                    | (169,051)                                 | 321                                                                | 11/26/2036                                | 1FM.....                                                     |
| 47232D FE 7             | JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36..... | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 1,548,692                                            | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (169,051)                                                  | .....                                                   | 169,051                                      | 169,051                                   | .....                                                              | 11/26/2036                                | 1FM.....                                                     |
| 47232D FG 2             | JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36..... | 03/26/2014 | MBS Paydown.....                | .....            | 145,711           | 145,711                         | 145,711       | 145,507   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 145,711                                                    | .....                                                   | .....                                        | .....                                     | 1,296                                                              | 12/26/2036                                | 1FM.....                                                     |
| 47232D FM 9             | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 14,293        | 2,817     | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 14,293                                                     | .....                                                   | (14,293)                                     | (14,293)                                  | 23                                                                 | 06/26/2037                                | 1FM.....                                                     |
| 47232D FM 9             | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 214,585                                              | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (14,293)                                                   | .....                                                   | 14,293                                       | 14,293                                    | .....                                                              | 06/26/2037                                | 1FM.....                                                     |
| 47232Q AA 1             | JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....        | 02/26/2014 | MBS Paydown.....                | .....            | 362,522           | 362,522                         | 352,853       | 357,119   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 362,522                                                    | .....                                                   | .....                                        | .....                                     | 2,188                                                              | 11/26/2037                                | 1FM.....                                                     |
| 47232V AA 0             | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 49,033            | 49,033                          | 49,033        | 48,737    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 49,033                                                     | .....                                                   | .....                                        | .....                                     | 660                                                                | 02/26/2037                                | 1FM.....                                                     |
| 47232V AE 2             | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 21,713        | 17,061    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....                                     | 328                                                                | 02/26/2037                                | 1FM.....                                                     |
| 47232V AF 9             | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 69,177            | 69,177                          | 69,111        | 68,845    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 69,177                                                     | .....                                                   | .....                                        | .....                                     | 893                                                                | 02/26/2037                                | 1FM.....                                                     |
| 47232V AK 8             | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 30,634        | 13,357    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 15,890                                                     | .....                                                   | (15,890)                                     | (15,890)                                  | 444                                                                | 02/26/2037                                | 1FM.....                                                     |
| 47232V AK 8             | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 95,400                                               | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (15,890)                                                   | .....                                                   | 15,890                                       | 15,890                                    | .....                                                              | 02/26/2037                                | 1FM.....                                                     |
| 47232V AL 6             | JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 82,188            | 82,188                          | 82,188        | 81,263    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 82,188                                                     | .....                                                   | .....                                        | .....                                     | 1,223                                                              | 07/26/2037                                | 1FM.....                                                     |
| 47232V AQ 5             | JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 26,990        | 18,556    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 8,200                                                      | .....                                                   | (8,200)                                      | (8,200)                                   | 446                                                                | 07/26/2037                                | 1FM.....                                                     |
| 47232V AQ 5             | JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 8,200                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (8,200)                                                    | .....                                                   | 8,200                                        | 8,200                                     | .....                                                              | 07/26/2037                                | 1FM.....                                                     |
| 47232V AR 3             | JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....  | 03/26/2014 | MBS Paydown.....                | .....            | 66,865            | 66,865                          | 63,470        | 62,982    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 66,865                                                     | .....                                                   | .....                                        | .....                                     | 843                                                                | 09/26/2036                                | 1FM.....                                                     |
| 47232V AV 4             | JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 25,734        | 15,043    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 25,734                                                     | .....                                                   | (25,734)                                     | (25,734)                                  | 325                                                                | 09/26/2036                                | 6FM.....                                                     |
| 47232V AV 4             | JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 190,660                                              | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (25,734)                                                   | .....                                                   | 25,734                                       | 25,734                                    | .....                                                              | 09/26/2036                                | 6FM.....                                                     |
| 47232V AW 2             | JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....   | 03/26/2014 | MBS Paydown.....                | .....            | 35,136            | 35,136                          | 32,165        | 32,523    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 35,136                                                     | .....                                                   | .....                                        | .....                                     | 178                                                                | 09/26/2035                                | 1FM.....                                                     |
| 47232V BA 9             | JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 29,483        | 23,027    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 28,335                                                     | .....                                                   | (28,335)                                     | (28,335)                                  | 168                                                                | 09/26/2035                                | 1FM.....                                                     |
| 47232V BA 9             | JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....  | 03/31/2014 | Book Value Adjustment.....      | .....            | .....             | .....                           | .....         | .....     | .....       | 31,916                                               | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | (28,335)                                                   | .....                                                   | 28,335                                       | 28,335                                    | .....                                                              | 09/26/2035                                | 1FM.....                                                     |
| 47232V BB 7             | JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....   | 02/26/2014 | MBS Paydown.....                | .....            | 196,048           | 196,048                         | 168,813       | 171,502   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 196,048                                                    | .....                                                   | .....                                        | .....                                     | 218                                                                | 09/26/2035                                | 1FM.....                                                     |
| 47232V BF 8             | JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....   | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 54,936        | 8,612     | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....                                     | 70                                                                 | 09/26/2035                                | 1FM.....                                                     |
| 47232V BM 3             | JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....  | 03/26/2014 | MBS Paydown.....                | .....            | 60,938            | 60,938                          | 60,938        | 60,530    | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 60,938                                                     | .....                                                   | .....                                        | .....                                     | 812                                                                | 11/26/2036                                | 1FM.....                                                     |
| 47232V BQ 4             | JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....  | 03/26/2014 | Pass-Through Loss.....          | .....            | .....             | .....                           | 12,405        | 5,976     | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....                                     | 183                                                                | 11/26/2036                                | 1FM.....                                                     |
| 47232V BX 9             | JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37.....  | 03/26/2014 | MBS Paydown.....                | .....            | 367,103           | 367,103                         | 317,172       | 367,103   | .....       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....                                         | .....                                                  | 367,103                                                    | .....                                                   | .....                                        | .....                                     | 2,772                                                              | 11/26/2037                                | 1FM.....                                                     |

**SCHEDULE D - PART 4**

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

QE05.19

| 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<br>Identification | Description                              |       | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date      | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 47232V BY 7             | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37  | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 129,750   | 39,947      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....129,750                                               | .....                                                   | ...(129,750)                                 | ...(129,750)                              | .....1,192                                                         | 11/26/2037                                | 1FM                                                          |
| 47232V BY 7             | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37  | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 8,832,156                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(129,750)                                             | .....                                                   | .....129,750                                 | .....129,750                              | .....                                                              | 11/26/2037                                | 1FM                                                          |
| 47232V CA 8             | JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 44,217        | 44,217    | 44,217      | 44,046                                               | .....                                              | .....93                                           | .....                                                                    | .....93                                       | .....                                                  | .....44,217                                                | .....                                                   | .....                                        | .....0                                    | .....564                                                           | 07/26/2036                                | 1FM                                                          |
| 47232V CE 0             | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 14,961    | 2,758       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....14,961                                                | .....                                                   | ...(14,961)                                  | ...(14,961)                               | .....240                                                           | 07/26/2036                                | 1FM                                                          |
| 47232V CE 0             | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36 | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 74,505                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(14,961)                                              | .....                                                   | .....14,961                                  | .....14,961                               | .....                                                              | 07/26/2036                                | 1FM                                                          |
| 47232V CF 7             | JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37  | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 28,475        | 28,475    | 28,475      | 28,475                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....28,475                                                | .....                                                   | .....                                        | .....0                                    | .....333                                                           | 04/26/2037                                | 1FM                                                          |
| 47232V CM 2             | JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 124,764       | 124,764   | 124,564     | 124,361                                              | .....                                              | .....105                                          | .....                                                                    | .....105                                      | .....                                                  | .....124,764                                               | .....                                                   | .....                                        | .....0                                    | .....1,607                                                         | 11/26/2035                                | 1FM                                                          |
| 47232V CP 5             | JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 73,369    | 67,551      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....6,670                                                 | .....                                                   | ...(6,670)                                   | ...(6,670)                                | .....924                                                           | 11/26/2035                                | 1FM                                                          |
| 47232V CP 5             | JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35 | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 34,271                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(6,670)                                               | .....                                                   | .....6,670                                   | .....6,670                                | .....                                                              | 11/26/2035                                | 1FM                                                          |
| 47232V CQ 3             | JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 284,982       | 284,982   | 281,158     | 282,106                                              | .....                                              | .....1,004                                        | .....                                                                    | .....1,004                                    | .....                                                  | .....284,982                                               | .....                                                   | .....                                        | .....0                                    | .....3,863                                                         | 05/26/2036                                | 1FM                                                          |
| 47232V CU 4             | JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36 | ..... | 02/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 5,005     | 3,168       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....5,005                                                 | .....                                                   | ...(5,005)                                   | ...(5,005)                                | .....64                                                            | 05/26/2036                                | 1FM                                                          |
| 47232V CU 4             | JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36 | ..... | 02/28/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 196,111                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(5,005)                                               | .....                                                   | .....5,005                                   | .....5,005                                | .....                                                              | 05/26/2036                                | 1FM                                                          |
| 47232V CV 2             | JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 1,133,455     | 1,133,455 | 1,102,389   | 1,113,365                                            | .....                                              | .....9,651                                        | .....                                                                    | .....9,651                                    | .....                                                  | .....1,133,455                                             | .....                                                   | .....                                        | .....0                                    | .....17,675                                                        | 11/26/2036                                | 2FM                                                          |
| 47232V DB 5             | JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 224,763   | 66,852      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....224,763                                               | .....                                                   | ...(224,763)                                 | ...(224,763)                              | .....4,250                                                         | 11/26/2036                                | 1FM                                                          |
| 47232V DB 5             | JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36 | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 601,502                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(224,763)                                             | .....                                                   | .....224,763                                 | .....224,763                              | .....                                                              | 11/26/2036                                | 1FM                                                          |
| 47232V DC 3             | JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 380,887       | 380,887   | 378,744     | 378,601                                              | .....                                              | .....1,515                                        | .....                                                                    | .....1,515                                    | .....                                                  | .....380,887                                               | .....                                                   | .....                                        | .....0                                    | .....4,868                                                         | 09/26/2035                                | 1FM                                                          |
| 47232V DF 6             | JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 274,108       | 274,108   | 263,635     | 267,910                                              | .....                                              | .....2,624                                        | .....                                                                    | .....2,624                                    | .....                                                  | .....274,108                                               | .....                                                   | .....                                        | .....0                                    | .....3,105                                                         | 04/26/2036                                | 1FM                                                          |
| 47232V DM 1             | JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36 | ..... | 02/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 19,515    | 4,316       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....19,515                                                | .....                                                   | ...(19,515)                                  | ...(19,515)                               | .....263                                                           | 04/26/2036                                | 1FM                                                          |
| 47232V DM 1             | JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36 | ..... | 02/28/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 261,775                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(19,515)                                              | .....                                                   | .....19,515                                  | .....19,515                               | .....                                                              | 04/26/2036                                | 1FM                                                          |
| 47232V DN 9             | JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 1,606,480     | 1,606,480 | 1,606,480   | 1,599,538                                            | .....                                              | .....794                                          | .....                                                                    | .....794                                      | .....                                                  | .....1,606,480                                             | .....                                                   | .....                                        | .....0                                    | .....21,919                                                        | 02/26/2036                                | 1FM                                                          |
| 47232V DQ 2             | JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36 | ..... | 02/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 204,881   | 174,065     | .....                                                | .....                                              | .....639                                          | .....                                                                    | .....639                                      | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....2,945                                                         | 02/26/2036                                | 1FM                                                          |
| 47232V DR 0             | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 80,542        | 80,542    | 80,542      | 81,230                                               | .....                                              | .....(226)                                        | .....                                                                    | .....(226)                                    | .....                                                  | .....80,542                                                | .....                                                   | .....                                        | .....0                                    | .....1,011                                                         | 04/26/2036                                | 2FM                                                          |
| 47232V DV 1             | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 19,269    | 8,611       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....15,041                                                | .....                                                   | ...(15,041)                                  | ...(15,041)                               | .....329                                                           | 04/26/2036                                | 1FM                                                          |
| 47232V DV 1             | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36 | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 21,098                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(15,041)                                              | .....                                                   | .....15,041                                  | .....15,041                               | .....                                                              | 04/26/2036                                | 1FM                                                          |
| 47232V DW 9             | JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36 | ..... | 01/26/2014                      | MBS Paydown           | .....             | .....                           | 15,217        | 15,217    | 15,195      | 15,182                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....15,217                                                | .....                                                   | .....                                        | .....0                                    | .....156                                                           | 07/26/2036                                | 1FM                                                          |
| 47232V DY 5             | JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 8,126     | 6,911       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....1,482                                                 | .....                                                   | ...(1,482)                                   | ...(1,482)                                | .....84                                                            | 07/26/2036                                | 5FM                                                          |
| 47232V DY 5             | JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36 | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 80,749                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(1,482)                                               | .....                                                   | .....1,482                                   | .....1,482                                | .....                                                              | 07/26/2036                                | 5FM                                                          |
| 47232V DZ 2             | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 66,968        | 66,968    | 66,968      | 66,424                                               | .....                                              | .....139                                          | .....                                                                    | .....139                                      | .....                                                  | .....66,968                                                | .....                                                   | .....                                        | .....0                                    | .....823                                                           | 03/26/2036                                | 1FM                                                          |
| 47232V EB 4             | JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 25,187    | 6,503       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....397                                                           | 03/26/2036                                | 1FM                                                          |
| 47232V EC 2             | JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 48,766        | 48,766    | 49,159      | 48,412                                               | .....                                              | .....(261)                                        | .....                                                                    | .....(261)                                    | .....                                                  | .....48,766                                                | .....                                                   | .....                                        | .....0                                    | .....743                                                           | 03/26/2037                                | 1FM                                                          |
| 47232V EH 1             | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 24,859    | 25,060      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....344                                                           | 03/26/2037                                | 1FM                                                          |
| 47232V EJ 7             | JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 24,712        | 24,712    | 25,083      | 24,602                                               | .....                                              | .....6                                            | .....                                                                    | .....6                                        | .....                                                  | .....24,712                                                | .....                                                   | .....                                        | .....0                                    | .....331                                                           | 04/26/2037                                | 1FM                                                          |
| 47232V EP 3             | JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37 | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 11,891    | 12,069      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....168                                                           | 04/26/2037                                | 1FM                                                          |
| 47232V ER 9             | JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36 | ..... | 03/26/2014                      | MBS Paydown           | .....             | .....                           | 165,016       | 165,016   | 164,879     | 164,813                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....165,016                                               | .....                                                   | .....                                        | .....0                                    | .....2,194                                                         | 01/26/2036                                | 1FM                                                          |
| 47232V EV 0             | JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36  | ..... | 03/26/2014                      | Pass-Through Loss     | .....             | .....                           | .....         | 79,403    | 75,517      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....5,425                                                 | .....                                                   | ...(5,425)                                   | ...(5,425)                                | .....1,040                                                         | 01/26/2036                                | 1FM                                                          |
| 47232V EV 0             | JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36  | ..... | 03/31/2014                      | Book Value Adjustment | .....             | .....                           | .....         | .....     | .....       | 346,706                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(5,425)                                               | .....                                                   | .....5,425                                   | .....5,425                                | .....                                                              | 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

QE05.20

| 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<br>Identification | Description                                   |       | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date              | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 47232V EW 8             | JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....    | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 87,294        | 87,294    | 87,294      | 87,294                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....87,294                                                | .....                                                   | .....                                        | .....0                                    | .....1,128                                                         | 02/26/2036                                | 1FM.....                                                     |
| 47232V FB 3             | JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36..... | ..... | 03/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | .....         | 13,469    | 1,874       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....13,469                                                | .....                                                   | .....(13,469)                                | .....(13,469)                             | .....184                                                           | 02/26/2036                                | 1FM.....                                                     |
| 47232V FB 3             | JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36..... | ..... | 03/31/2014                      | Book Value Adjustment.....    | .....             | .....                           | .....         | .....     | .....       | 16,222                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(13,469)                                              | .....                                                   | .....13,469                                  | .....13,469                               | .....                                                              | 02/26/2036                                | 1FM.....                                                     |
| 47232V FD 9             | JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....  | ..... | 02/26/2014                      | MBS Paydown.....              | .....             | .....                           | 15,968        | 15,968    | 15,968      | 15,911                                               | .....                                              | .....57                                           | .....                                                                    | .....57                                       | .....                                                  | .....15,968                                                | .....                                                   | .....                                        | .....0                                    | .....188                                                           | 01/26/2036                                | 1FM.....                                                     |
| 47232V FE 7             | JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....  | ..... | 02/26/2014                      | MBS Paydown.....              | .....             | .....                           | 3,626         | 3,626     | 3,529       | 3,623                                                | .....                                              | .....(0)                                          | .....                                                                    | .....(0)                                      | .....                                                  | .....3,626                                                 | .....                                                   | .....                                        | .....0                                    | .....48                                                            | 01/26/2036                                | 1FM.....                                                     |
| 47232V FE 7             | JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....  | ..... | 02/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | .....         | 871       | 847         | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....10                                                            | 01/26/2036                                | 1FM.....                                                     |
| 47232V FG 2             | JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36.....  | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 318,564       | 318,564   | 318,564     | 316,551                                              | .....                                              | .....195                                          | .....                                                                    | .....195                                      | .....                                                  | .....318,564                                               | .....                                                   | .....                                        | .....0                                    | .....4,740                                                         | 01/26/2036                                | 1FM.....                                                     |
| 47232V FJ 6             | JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....  | ..... | 03/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | .....         | 14,838    | 14,838      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....215                                                           | 01/26/2036                                | 1FM.....                                                     |
| 47232V FK 3             | JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....    | ..... | 01/26/2014                      | MBS Paydown.....              | .....             | .....                           | 165,557       | 165,557   | 165,492     | 165,557                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....165,557                                               | .....                                                   | .....                                        | .....0                                    | .....2,493                                                         | 06/26/2036                                | 1FM.....                                                     |
| 47232V FL 1             | JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....    | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 243,649       | 243,649   | 121,555     | 230,337                                              | .....                                              | .....2,552                                        | .....                                                                    | .....2,552                                    | .....                                                  | .....243,649                                               | .....                                                   | .....                                        | .....0                                    | .....2,989                                                         | 06/26/2036                                | 1FM.....                                                     |
| 47232V FN 7             | JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....    | ..... | 03/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | 7,966         | 7,966     | 2,182       | .....                                                | .....                                              | .....117                                          | .....                                                                    | .....117                                      | .....                                                  | .....7,966                                                 | .....                                                   | .....(7,966)                                 | .....(7,966)                              | .....96                                                            | 06/26/2036                                | 1FM.....                                                     |
| 47232V FN 7             | JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....    | ..... | 03/31/2014                      | Book Value Adjustment.....    | .....             | .....                           | .....         | .....     | .....       | 1,903,293                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(7,966)                                               | .....                                                   | .....7,966                                   | .....7,966                                | .....                                                              | 06/26/2036                                | 1FM.....                                                     |
| 47232V FP 2             | JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36.....  | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 297,870       | 297,870   | 192,981     | 246,891                                              | .....                                              | .....9,387                                        | .....                                                                    | .....9,387                                    | .....                                                  | .....297,870                                               | .....                                                   | .....                                        | .....0                                    | .....3,693                                                         | 11/26/2036                                | 1FM.....                                                     |
| 47232V FU 1             | JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....     | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 70,512        | 70,512    | 70,512      | 70,512                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....70,512                                                | .....                                                   | .....                                        | .....0                                    | .....159                                                           | 01/26/2047                                | 1FM.....                                                     |
| 47232V FW 7             | JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....    | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 231,847       | 231,847   | 231,847     | 220,550                                              | .....                                              | .....1,724                                        | .....                                                                    | .....1,724                                    | .....                                                  | .....231,847                                               | .....                                                   | .....                                        | .....0                                    | .....2,210                                                         | 07/26/2037                                | 1FM.....                                                     |
| 47232V GA 4             | JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37.....    | ..... | 03/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | .....         | 23,310    | 5,516       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....23,310                                                | .....                                                   | .....(23,310)                                | .....(23,310)                             | .....290                                                           | 07/26/2037                                | 1FM.....                                                     |
| 47232V GA 4             | JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37.....    | ..... | 03/31/2014                      | Book Value Adjustment.....    | .....             | .....                           | .....         | .....     | .....       | 137,898                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(23,310)                                              | .....                                                   | .....23,310                                  | .....23,310                               | .....                                                              | 07/26/2037                                | 1FM.....                                                     |
| 47232V GC 0             | JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....  | ..... | 01/26/2014                      | MBS Paydown.....              | .....             | .....                           | 23,893        | 23,893    | 23,893      | 23,893                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....23,893                                                | .....                                                   | .....                                        | .....0                                    | .....238                                                           | 02/26/2036                                | 1FM.....                                                     |
| 47232V GD 8             | JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36.....  | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 85,945        | 85,945    | 85,945      | 85,945                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....85,945                                                | .....                                                   | .....                                        | .....0                                    | .....1,278                                                         | 02/26/2036                                | 1FM.....                                                     |
| 47232V GG 1             | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....  | ..... | 03/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | .....         | 8,300     | 6,432       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....4,246                                                 | .....                                                   | .....(4,246)                                 | .....(4,246)                              | .....152                                                           | 02/26/2036                                | 1FM.....                                                     |
| 47232V GG 1             | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....  | ..... | 03/31/2014                      | Book Value Adjustment.....    | .....             | .....                           | .....         | .....     | .....       | 128,747                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(4,246)                                               | .....                                                   | .....4,246                                   | .....4,246                                | .....                                                              | 02/26/2036                                | 1FM.....                                                     |
| 47232V GN 6             | JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....  | ..... | 03/26/2014                      | Pass-Through Loss.....        | .....             | .....                           | .....         | 73,078    | 15,783      | .....                                                | .....1,486                                         | .....                                             | .....                                                                    | .....1,486                                    | .....                                                  | .....49,592                                                | .....                                                   | .....(49,592)                                | .....(49,592)                             | .....892                                                           | 03/26/2036                                | 6FM.....                                                     |
| 47232V GN 6             | JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....  | ..... | 03/31/2014                      | Book Value Adjustment.....    | .....             | .....                           | .....         | .....     | .....       | 149,126                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(49,592)                                              | .....                                                   | .....49,592                                  | .....49,592                               | .....                                                              | 03/26/2036                                | 6FM.....                                                     |
| 47233A AW 7             | JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37..... | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 147,360       | 147,360   | 135,940     | 140,089                                              | .....                                              | .....2,539                                        | .....                                                                    | .....2,539                                    | .....                                                  | .....147,360                                               | .....                                                   | .....                                        | .....0                                    | .....573                                                           | 03/26/2037                                | 1FM.....                                                     |
| 47233A AW 7             | JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37..... | ..... | 03/31/2014                      | Book Value Adjustment.....    | .....             | .....                           | .....         | .....     | .....       | 4,876,964                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....                                                              | 03/26/2037                                | 1FM.....                                                     |
| 47233C AA 1             | JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....   | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 28,793        | 28,793    | 26,612      | 27,638                                               | .....                                              | .....490                                          | .....                                                                    | .....490                                      | .....                                                  | .....28,793                                                | .....                                                   | .....                                        | .....0                                    | .....150                                                           | 08/26/2046                                | 1FM.....                                                     |
| 47233D AA 9             | JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....  | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 559,077       | 559,077   | 525,532     | 547,878                                              | .....                                              | .....330                                          | .....                                                                    | .....330                                      | .....                                                  | .....559,077                                               | .....                                                   | .....                                        | .....0                                    | .....6,919                                                         | 09/26/2036                                | 1FM.....                                                     |
| 475070 AD 0             | JEFFERSON-PILOT 4.75 01-30-14 NC.....         | ..... | 01/30/2014                      | Maturity.....                 | .....             | .....                           | 8,500,000     | 8,500,000 | 7,966,805   | 8,494,368                                            | .....                                              | .....5,632                                        | .....                                                                    | .....5,632                                    | .....                                                  | .....8,500,000                                             | .....                                                   | .....                                        | .....0                                    | .....201,875                                                       | 01/30/2014                                | 1FE.....                                                     |
| 47770# AC 9             | JOBSON MEDICAL T/L L+900 12/31/2014.....      | ..... | 03/31/2014                      | Paydown.....                  | .....             | .....                           | 4,396         | 4,396     | 2,857       | 3,692                                                | .....                                              | .....132                                          | .....                                                                    | .....132                                      | .....                                                  | .....4,396                                                 | .....                                                   | .....                                        | .....0                                    | .....129                                                           | 12/31/2014                                | 5.....                                                       |
| 48124W AA 7             | JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51...   | ..... | 03/18/2014                      | MBS Paydown.....              | .....             | .....                           | 1,174,549     | 1,174,549 | 1,038,147   | 1,107,128                                            | .....                                              | .....63,394                                       | .....                                                                    | .....63,394                                   | .....                                                  | .....1,174,549                                             | .....                                                   | .....                                        | .....0                                    | .....15,251                                                        | 03/18/2051                                | 1FE.....                                                     |
| 493268 AY 2             | KSLT 2000-B A2 ABS FLT 07/25/29.....          | ..... | 01/25/2014                      | MBS Paydown.....              | .....             | .....                           | 26,675        | 26,675    | 21,607      | 7,620                                                | .....                                              | .....(0)                                          | .....                                                                    | .....(0)                                      | .....                                                  | .....26,675                                                | .....                                                   | .....                                        | .....0                                    | .....37                                                            | 07/25/2029                                | 1AM.....                                                     |
| 493268 BY 1             | KSLT 2004-A 2A2 ABS FLT 10/28/2041.....       | ..... | 01/27/2014                      | MBS Paydown.....              | .....             | .....                           | 739,972       | 739,972   | 691,411     | 698,584                                              | .....                                              | .....1,095                                        | .....                                                                    | .....1,095                                    | .....                                                  | .....739,972                                               | .....                                                   | .....                                        | .....0                                    | .....1,007                                                         | 10/28/2041                                | 1FE.....                                                     |
| 49460Y AV 7             | KINETIC CONCEPTS TL D-2 L+300 11/4/2016.....  | ..... | 01/01/2014                      | BANC OF AMERICA<br>SECURITIES | .....             | .....                           | 1,927,971     | 1,923,062 | 1,923,054   | 1,923,052                                            | .....                                              | .....0                                            | .....                                                                    | .....0                                        | .....                                                  | .....1,923,052                                             | .....                                                   | .....4,918                                   | .....4,918                                | .....(1,071)                                                       | 11/04/2016                                | 3FE.....                                                     |
| 52518R BE 5             | LSSC 2002-GE1 A SEQ CSTR 7/26/24.....         | ..... | 03/26/2014                      | MBS Paydown.....              | .....             | .....                           | 6,686         | 6,686     | 6,383       | 5,811                                                | .....                                              | .....876                                          | .....                                                                    | .....876                                      | .....                                                  | .....6,686                                                 | .....                                                   | .....                                        | .....0                                    | .....                                                              | 07/26/2024                                | 6*.....                                                      |
| 52520M AE 3             | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....  | ..... | 03/25/2014                      | MBS Paydown.....              | .....             | .....                           | 612,134       | 612,134   | 575,979     | 575,535                                              | .....                                              | .....14                                           | .....                                                                    | .....14                                       | .....                                                  | .....612,134                                               | .....                                                   | .....                                        | .....0                                    | .....5,325                                                         | 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

| 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<br>Identification | Description |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 52520M                  | CE          | 1 | LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....       | .....                           | 02/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 13,972     | 10,152      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....81                                                            | 12/25/2035                                | 1FM.....                                                     |
| 52520M                  | CE          | 1 | LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 48,078        | 48,078     | 34,930      | 43,721                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 48,078                                                     | .....                                                   | .....                                        | .....0                                    | .....430                                                           | 12/25/2035                                | 1FM.....                                                     |
| 52521V                  | AE          | 2 | LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....     | .....                           | 01/25/2014       | MBS Paydown.....             | .....                           | 1,108,256     | 1,108,256  | 782,244     | 1,000,312                                            | .....                                              | 107,944                                           | .....                                                                    | 107,944                                       | .....                                                  | 1,108,256                                                  | .....                                                   | .....                                        | .....0                                    | .....396                                                           | 06/25/2037                                | 1FE.....                                                     |
| 525221                  | AS          | 6 | LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....  | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 479,750       | 479,750    | 425,178     | 464,029                                              | .....                                              | 5,523                                             | .....                                                                    | 5,523                                         | .....                                                  | 479,750                                                    | .....                                                   | .....                                        | .....0                                    | .....2,533                                                         | 09/25/2035                                | 1FM.....                                                     |
| 525221                  | EM          | 5 | LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035..... | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 86,326        | 86,326     | 63,313      | 65,568                                               | .....                                              | 382                                               | .....                                                                    | 382                                           | .....                                                  | 86,326                                                     | .....                                                   | .....                                        | .....0                                    | .....57                                                            | 12/25/2035                                | 1FM.....                                                     |
| 52523M                  | AD          | 2 | LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....   | .....                           | 02/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 74,911     | 44,333      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 74,911                                                     | .....                                                   | (74,911)                                     | (74,911)                                  | .....38                                                            | 10/25/2036                                | 1FM.....                                                     |
| 52523M                  | AD          | 2 | LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....   | .....                           | 02/28/2014       | Book Value Adjustment.....   | .....                           | .....         | .....      | .....       | 7,106,889                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | (74,911)                                                   | .....                                                   | 74,911                                       | 74,911                                    | .....                                                              | 10/25/2036                                | 1FM.....                                                     |
| 52523M                  | AD          | 2 | LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....   | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 61,867        | 61,867     | 36,578      | 83,729                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 61,867                                                     | .....                                                   | .....                                        | .....0                                    | .....35                                                            | 10/25/2036                                | 1FM.....                                                     |
| 525241                  | AL          | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....       | .....                           | 02/25/2014       | MBS Paydown.....             | .....                           | 15,810        | 15,810     | 10,276      | 29,247                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 15,810                                                     | .....                                                   | .....                                        | .....0                                    | .....70                                                            | 01/25/2037                                | 1FM.....                                                     |
| 525241                  | AL          | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....       | .....                           | 03/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 48,580     | 31,577      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 48,580                                                     | .....                                                   | (48,580)                                     | (48,580)                                  | .....344                                                           | 01/25/2037                                | 1FM.....                                                     |
| 525241                  | AL          | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....       | .....                           | 03/31/2014       | Book Value Adjustment.....   | .....                           | .....         | .....      | .....       | 3,747,991                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | (48,580)                                                   | .....                                                   | 48,580                                       | 48,580                                    | .....                                                              | 01/25/2037                                | 1FM.....                                                     |
| 525248                  | AC          | 4 | LXS 2007-5H 1APO PO 0.0 5/25/2037.....        | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 53,843        | 53,843     | 16,428      | 18,500                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 53,843                                                     | .....                                                   | .....                                        | .....0                                    | .....                                                              | 05/25/2037                                | 1FM.....                                                     |
| 525248                  | AC          | 4 | LXS 2007-5H 1APO PO 0.0 5/25/2037.....        | .....                           | 03/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 28,208     | 8,606       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 28,208                                                     | .....                                                   | (28,208)                                     | (28,208)                                  | .....                                                              | 05/25/2037                                | 1FM.....                                                     |
| 525248                  | AC          | 4 | LXS 2007-5H 1APO PO 0.0 5/25/2037.....        | .....                           | 03/31/2014       | Book Value Adjustment.....   | .....                           | .....         | .....      | .....       | 1,221,873                                            | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | (28,208)                                                   | .....                                                   | 28,208                                       | 28,208                                    | .....                                                              | 05/25/2037                                | 1FM.....                                                     |
| 52525F                  | AA          | 1 | LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....   | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 364,225       | 364,225    | 321,287     | 323,826                                              | .....                                              | 17,272                                            | .....                                                                    | 17,272                                        | .....                                                  | 364,225                                                    | .....                                                   | .....                                        | .....0                                    | .....3,437                                                         | 07/25/2047                                | 1FM.....                                                     |
| 526602                  | AA          | 5 | LEONARD WOOD FAM 5.124 07-15-20.....          | .....                           | 01/15/2014       | Sinking Fund Redemption..... | .....                           | 135,829       | 135,829    | 135,829     | 135,829                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 135,829                                                    | .....                                                   | .....                                        | .....0                                    | .....3,480                                                         | 07/15/2020                                | 2FE.....                                                     |
| 534187                  | AP          | 4 | LINCOLN NATL CRP 4.75 02/15/2014.....         | .....                           | 02/15/2014       | Maturity.....                | .....                           | 10,000,000    | 10,000,000 | 9,859,770   | 9,997,801                                            | .....                                              | 2,199                                             | .....                                                                    | 2,199                                         | .....                                                  | 10,000,000                                                 | .....                                                   | .....                                        | .....0                                    | .....237,500                                                       | 02/15/2014                                | 2FE.....                                                     |
| 535555                  | ZZ          | 2 | LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201..... | .....                           | 02/28/2014       | Paydown.....                 | .....                           | 100,845       | 100,845    | 100,856     | 100,817                                              | .....                                              | 28                                                | .....                                                                    | 28                                            | .....                                                  | 100,845                                                    | .....                                                   | .....                                        | .....0                                    | .....2,324                                                         | 07/23/2018                                | 4Z.....                                                      |
| 542514                  | EV          | 2 | LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 378,587       | 378,587    | 370,652     | 369,767                                              | .....                                              | 471                                               | .....                                                                    | 471                                           | .....                                                  | 378,587                                                    | .....                                                   | .....                                        | .....0                                    | .....590                                                           | 02/25/2034                                | 1FM.....                                                     |
| 55265K                  | 6U          | 8 | MASTR 2004-1 5A18 PAC 5.50 2/25/34.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 80,003        | 80,003     | 79,803      | 79,739                                               | .....                                              | 1                                                 | .....                                                                    | 1                                             | .....                                                  | 80,003                                                     | .....                                                   | .....                                        | .....0                                    | .....731                                                           | 02/25/2034                                | 1FM.....                                                     |
| 55265K                  | G7          | 8 | MASTR 2003-7 4A42 INV 9/25/2033.....          | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 20,315        | 20,315     | 18,957      | 15,070                                               | .....                                              | 39                                                | .....                                                                    | 39                                            | .....                                                  | 20,315                                                     | .....                                                   | .....                                        | .....0                                    | .....453                                                           | 09/25/2033                                | 1FM.....                                                     |
| 55265K                  | XJ          | 3 | MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 91,512        | 91,512     | 88,366      | 89,970                                               | .....                                              | 796                                               | .....                                                                    | 796                                           | .....                                                  | 91,512                                                     | .....                                                   | .....                                        | .....0                                    | .....703                                                           | 06/25/2018                                | 1FM.....                                                     |
| 55265K                  | YX          | 1 | MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 21,444        | 21,444     | 21,786      | 21,279                                               | .....                                              | (726)                                             | .....                                                                    | (726)                                         | .....                                                  | 21,444                                                     | .....                                                   | .....                                        | .....0                                    | .....186                                                           | 07/25/2033                                | 1FM.....                                                     |
| 55274Q                  | AK          | 1 | MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....  | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 390,512       | 390,512    | 353,413     | 339,422                                              | .....                                              | 1,483                                             | .....                                                                    | 1,483                                         | .....                                                  | 390,512                                                    | .....                                                   | .....                                        | .....0                                    | .....3,273                                                         | 06/25/2036                                | 1FM.....                                                     |
| 55312Y                  | AC          | 6 | MLCFC 2007-5 A3 SEQ 5.364 8/12/2048.....      | .....                           | 02/12/2014       | MBS Paydown.....             | .....                           | 6,647,662     | 6,647,662  | 6,240,133   | 6,544,627                                            | .....                                              | 103,035                                           | .....                                                                    | 103,035                                       | .....                                                  | 6,647,662                                                  | .....                                                   | .....                                        | .....0                                    | .....54,767                                                        | 08/12/2048                                | 1FM.....                                                     |
| 564760                  | BH          | 8 | MTTC 2003-1 A1 SEQ CSTR 11/25/2033.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 289,352       | 289,352    | 296,586     | 294,552                                              | .....                                              | (9,968)                                           | .....                                                                    | (9,968)                                       | .....                                                  | 289,352                                                    | .....                                                   | .....                                        | .....0                                    | .....1,928                                                         | 11/25/2033                                | 1FM.....                                                     |
| 576431                  | AJ          | 9 | MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....   | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 16,183        | 16,183     | 13,027      | 9,605                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 16,183                                                     | .....                                                   | .....                                        | .....0                                    | .....40                                                            | 11/25/2036                                | 1FM.....                                                     |
| 576434                  | HM          | 9 | MALT 2003-7 7A4 5.75 11/25/2033.....          | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 91,138        | 91,138     | 94,301      | 93,300                                               | .....                                              | (639)                                             | .....                                                                    | (639)                                         | .....                                                  | 91,138                                                     | .....                                                   | .....                                        | .....0                                    | .....758                                                           | 11/25/2033                                | 1FM.....                                                     |
| 576434                  | J7          | 0 | MALT 2005-2 4A3 SEQ FLT 03/25/2035.....       | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 77,092        | 77,092     | 64,083      | 64,945                                               | .....                                              | 295                                               | .....                                                                    | 295                                           | .....                                                  | 77,092                                                     | .....                                                   | .....                                        | .....0                                    | .....59                                                            | 03/25/2035                                | 1FM.....                                                     |
| 576434                  | W5          | 9 | MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020.....  | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 225,197       | 225,197    | 220,552     | 220,483                                              | .....                                              | 598                                               | .....                                                                    | 598                                           | .....                                                  | 225,197                                                    | .....                                                   | .....                                        | .....0                                    | .....2,517                                                         | 11/25/2020                                | 1FM.....                                                     |
| 57643M                  | KF          | 0 | MASTR 2005-1 2A4 SEQ 5.5 05/25/35.....        | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 507,808       | 507,808    | 490,035     | 499,402                                              | .....                                              | 7,200                                             | .....                                                                    | 7,200                                         | .....                                                  | 507,808                                                    | .....                                                   | .....                                        | .....0                                    | .....3,951                                                         | 05/25/2035                                | 1FM.....                                                     |
| 57643M                  | LZ          | 5 | MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....   | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 733,200       | 733,200    | 716,016     | 1,229,107                                            | .....                                              | (825,427)                                         | .....                                                                    | (825,427)                                     | .....                                                  | 733,200                                                    | .....                                                   | .....                                        | .....0                                    | .....5,851                                                         | 05/25/2036                                | 1FM.....                                                     |
| 57645T                  | AA          | 5 | MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....  | .....                           | 03/25/2014       | MBS Paydown.....             | .....                           | 1,683,796     | 1,683,796  | 1,476,451   | 1,443,725                                            | .....                                              | 36,349                                            | .....                                                                    | 36,349                                        | .....                                                  | 1,683,796                                                  | .....                                                   | .....                                        | .....0                                    | .....1,403                                                         | 09/25/2037                                | 1FM.....                                                     |
| 581557                  | AW          | 5 | MCKESSON CORP 6 02/15/14.....                 | .....                           | 02/15/2014       | Maturity.....                | .....                           | 2,445,000     | 2,445,000  | 2,680,551   | 2,452,007                                            | .....                                              | (7,007)                                           | .....                                                                    | (7,007)                                       | .....                                                  | 2,445,000                                                  | .....                                                   | .....                                        | .....0                                    | .....79,463                                                        | 02/15/2014                                | 1FE.....                                                     |
| 58501W                  | BU          | 4 | STEER Z1 A (JCP) 7.54 03/01/2017.....         | .....                           | 03/01/2014       | Paydown.....                 | .....                           | 184,674       | 184,674    | 196,809     | 187,228                                              | .....                                              | (235)                                             | .....                                                                    | (235)                                         | .....                                                  | 184,674                                                    | .....                                                   | .....                                        | .....0                                    | .....6,962                                                         | 03/01/2017                                | 5.....                                                       |
| 589929                  | PL          | 6 | GNABS 1998-GN1 M28.02 02/25/27.....           | .....                           | 02/25/2014       | MBS Paydown.....             | .....                           | 9,932         | 9,932      | 9,929       | 9,932                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 9,932                                                      | .....                                                   | .....                                        | .....0                                    | .....99                                                            | 02/25/2027                                | 1FM.....                                                     |

Statement as of March 31, 2014 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<br>Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 589929 RJ 9             | GNABS 1998-GN2 M1 7.155 07/27.....            |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 17,331        | 17,331    | 17,329      | 17,202                                               |                                                    | 8                                                 |                                                                          | 8                                             |                                                        | 17,331                                                     |                                                         |                                              | 0                                         | 293                                                                | 07/25/2027                                | 1FM.....                                                     |
| 589929 RK 6             | MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 37,341        | 37,341    | 37,337      | 37,341                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 37,341                                                     |                                                         |                                              | 0                                         | 627                                                                | 07/25/2027                                | 1FM.....                                                     |
| 589929 TP 3             | MLMI 1999-H1 A5 NAS STP 5/20/2028.....        |  |                                 | 02/20/2014       | MBS Paydown.....             |                                 | 51,046        | 51,046    | 51,036      | 51,046                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 51,046                                                     |                                                         |                                              | 0                                         | 616                                                                | 05/20/2028                                | 1FM.....                                                     |
| 59020U W4 3             | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 137,672       | 137,672   | 115,817     | 115,318                                              |                                                    | 14,256                                            |                                                                          | 14,256                                        |                                                        | 137,672                                                    |                                                         |                                              | 0                                         | 476                                                                | 12/25/2035                                | 1FM.....                                                     |
| 59020U ZZ 1             | MLCC 2005-2 1A SEQ FLT 10/25/2035.....        |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 85,813        | 85,813    | 74,657      | 75,124                                               |                                                    | 2,654                                             |                                                                          | 2,654                                         |                                                        | 85,813                                                     |                                                         |                                              | 0                                         | 197                                                                | 10/25/2035                                | 1FM.....                                                     |
| 59022V AC 5             | MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,480,655     | 1,480,655 | 1,439,937   | 1,480,655                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | 1,480,655                                                  |                                                         |                                              | 0                                         | 677                                                                | 08/25/2037                                | 1FM.....                                                     |
| 59023N AW 8             | MLMI 2006-AF2 PO 0 10/25/36.....              |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 12,920        | 12,920    | 7,752       |                                                      |                                                    | 149                                               |                                                                          | 149                                           |                                                        | 0                                                          |                                                         | 12,920                                       | 12,920                                    |                                                                    | 10/25/2036                                | 1FM.....                                                     |
| 59023N AW 8             | MLMI 2006-AF2 PO 0 10/25/36.....              |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           |             | 0                                                    |                                                    |                                                   |                                                                          | 0                                             |                                                        | 12,920                                                     |                                                         | (12,920)                                     | (12,920)                                  |                                                                    | 10/25/2036                                | 1FM.....                                                     |
| 59023P AB 9             | MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....   |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 64,055        | 64,055    | 57,330      | 57,428                                               |                                                    | 43                                                |                                                                          | 43                                            |                                                        | 64,055                                                     |                                                         |                                              | 0                                         | 303                                                                | 10/25/2036                                | 1FM.....                                                     |
| 595481 AA 0             | MDST 2005-1 A SEQ 5.745 01/15/40.....         |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 28,131        | 28,131    | 27,006      | 27,260                                               |                                                    | 10                                                |                                                                          | 10                                            |                                                        | 28,131                                                     |                                                         |                                              | 0                                         | 286                                                                | 01/15/2040                                | 1AM.....                                                     |
| 59549N AA 1             | MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....     |  |                                 | 01/01/2014       | MBS Paydown.....             |                                 | 92,040        | 92,040    | 91,612      | 91,857                                               |                                                    | 34                                                |                                                                          | 34                                            |                                                        | 92,040                                                     |                                                         |                                              | 0                                         | 1,689                                                              | 07/01/2035                                | 1FE.....                                                     |
| 59549P AA 6             | MID-STATE TR 4A ABS 8.33 4/1/2030.....        |  |                                 | 01/01/2014       | MBS Paydown.....             |                                 | 161,078       | 161,078   | 162,493     | 161,128                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 161,078                                                    |                                                         |                                              | 0                                         | 3,354                                                              | 04/01/2030                                | 3AM.....                                                     |
| 59549W AA 1             | MDST 11 A1 4.864 07/15/2038.....              |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 53,566        | 53,566    | 53,564      | 53,565                                               |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 53,566                                                     |                                                         |                                              | 0                                         | 380                                                                | 07/15/2038                                | 2AM.....                                                     |
| 59560W AA 5             | MDST 2010-1 A SEQ 3.50 12/15/2045.....        |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 106,397       | 106,397   | 106,164     | 106,099                                              |                                                    | 25                                                |                                                                          | 25                                            |                                                        | 106,397                                                    |                                                         |                                              | 0                                         | 588                                                                | 12/15/2045                                | 1FM.....                                                     |
| 59562V AK 3             | MIDAMER ENER HLD D 5.00 02/15/2014.....       |  |                                 | 02/15/2014       | Maturity.....                |                                 | 6,000,000     | 6,000,000 | 5,971,020   | 5,999,556                                            |                                                    | 444                                               |                                                                          | 444                                           |                                                        | 6,000,000                                                  |                                                         |                                              | 0                                         | 150,000                                                            | 02/15/2014                                | 2FE.....                                                     |
| 59748T AA 7             | MIDLAND COGEN 6.00 03/15/2025.....            |  |                                 | 03/15/2014       | Sinking Fund Redemption..... |                                 | 130,875       | 130,875   | 130,875     | 130,881                                              |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 130,875                                                    |                                                         |                                              | 0                                         | 3,926                                                              | 03/15/2025                                | 2FE.....                                                     |
| 604668 AA 1             | MRMX 2011-1A A ABS 6.25 10/20/2021.....       |  |                                 | 01/20/2014       | MBS Paydown.....             |                                 | 1,346,354     | 1,346,354 | 1,348,988   | 1,347,719                                            |                                                    | (79)                                              |                                                                          | (79)                                          |                                                        | 1,346,354                                                  |                                                         |                                              | 0                                         | 21,037                                                             | 10/20/2021                                | 3AM.....                                                     |
| 60687V AE 5             | MLCFC 2006-3 A4 SEQ 5.414 7/12/46.....        |  |                                 | 03/12/2014       | MBS Paydown.....             |                                 | 304,502       | 304,502   | 300,934     | 303,064                                              |                                                    | 929                                               |                                                                          | 929                                           |                                                        | 304,502                                                    |                                                         |                                              | 0                                         | 2,406                                                              | 07/12/2046                                | 1FM.....                                                     |
| 60688V AC 8             | MMODAL INC TL B L+650 8/17/2019.....          |  |                                 | 03/06/2014       | BARCLAYS CAPITAL.....        |                                 | 1,312,550     | 1,661,479 | 1,643,857   | 1,656,703                                            |                                                    | 153                                               |                                                                          | 153                                           |                                                        | 1,656,856                                                  |                                                         | (344,306)                                    | (344,306)                                 | 37,314                                                             | 08/17/2019                                | 5FE.....                                                     |
| 61744C ZC 3             | MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 268,086       | 268,086   | 258,954     | 260,637                                              |                                                    | 831                                               |                                                                          | 831                                           |                                                        | 268,086                                                    |                                                         |                                              | 0                                         | 143                                                                | 03/25/2036                                | 1FM.....                                                     |
| 61746W UV 0             | MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 297           | 297       | 304         | 245                                                  |                                                    | (1)                                               |                                                                          | (1)                                           |                                                        | 297                                                        |                                                         |                                              | 0                                         | 3                                                                  | 07/25/2017                                | 1FM.....                                                     |
| 61746W UZ 1             | MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 639           | 639       | 653         | 586                                                  |                                                    | (16)                                              |                                                                          | (16)                                          |                                                        | 639                                                        |                                                         |                                              | 0                                         | 8                                                                  | 04/25/2017                                | 1FM.....                                                     |
| 61749L AP 6             | MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 118,858       | 118,858   | 86,989      | 88,371                                               |                                                    | 194                                               |                                                                          | 194                                           |                                                        | 118,858                                                    |                                                         |                                              | 0                                         | 424                                                                | 06/25/2036                                | 1FM.....                                                     |
| 61749L BM 2             | MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....  |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 5,546         | 5,546     | 4,305       | 2,470                                                |                                                    | 17                                                |                                                                          | 17                                            |                                                        | 5,546                                                      |                                                         |                                              | 0                                         | 20                                                                 | 06/25/2036                                | 1FM.....                                                     |
| 61751D AE 4             | MSM 2006-17XS A3A SEQ STP 10/25/46.....       |  |                                 | 02/25/2014       | MBS Paydown.....             |                                 | 50,145        | 50,145    | 33,973      | 32,157                                               |                                                    | (40)                                              |                                                                          | (40)                                          |                                                        | 50,145                                                     |                                                         |                                              | 0                                         | 210                                                                | 10/25/2046                                | 1FM.....                                                     |
| 61751M AU 8             | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 414,552       | 414,552   | 377,631     | 377,631                                              |                                                    | 4,437                                             |                                                                          | 4,437                                         |                                                        | 414,552                                                    |                                                         |                                              | 0                                         | 2,193                                                              | 07/25/2047                                | 6FE.....                                                     |
| 61751Q AB 1             | MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 131,501       | 131,501   | 75,367      | 51,255                                               |                                                    | 13,794                                            |                                                                          | 13,794                                        |                                                        | 131,501                                                    |                                                         |                                              | 0                                         | 60                                                                 | 12/25/2036                                | 1FM.....                                                     |
| 617526 AD 0             | MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 146,986       | 146,986   | 91,867      | 80,947                                               |                                                    | 3,275                                             |                                                                          | 3,275                                         |                                                        | 146,986                                                    |                                                         |                                              | 0                                         | 62                                                                 | 11/25/2036                                | 1FM.....                                                     |
| 617555 ZA 8             | MSI LIGHTING TERM LOAN 15% 11/6/2017.....     |  |                                 | 02/28/2014       | Paydown.....                 |                                 | 227,500       | 227,500   | 222,171     | 222,673                                              |                                                    | 4,825                                             |                                                                          | 4,825                                         |                                                        | 227,500                                                    |                                                         |                                              | 0                                         | 8,172                                                              | 11/06/2017                                | 5Z.....                                                      |
| 61755F AA 3             | MSST 2007-1 A1 SEQ FLT 06/25/2037.....        |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,739,011     | 1,739,011 | 1,580,190   | 1,601,935                                            |                                                    | 45,343                                            |                                                                          | 45,343                                        |                                                        | 1,739,011                                                  |                                                         |                                              | 0                                         | 616                                                                | 06/25/2037                                | 1FM.....                                                     |
| 61758M AA 5             | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE..... |  |                                 | 03/26/2014       | MBS Paydown.....             |                                 | 499,619       | 499,619   | 518,852     | 514,379                                              |                                                    | (2,053)                                           |                                                                          | (2,053)                                       |                                                        | 499,619                                                    |                                                         |                                              | 0                                         | 5,247                                                              | 04/26/2036                                | 1FM.....                                                     |
| 61758V AH 0             | MSRR 2010-R2 3A SEQ 6.50 10/26/37.....        |  |                                 | 03/26/2014       | MBS Paydown.....             |                                 | 106,528       | 106,528   | 106,528     | 106,767                                              |                                                    | (81)                                              |                                                                          | (81)                                          |                                                        | 106,528                                                    |                                                         |                                              | 0                                         | 1,094                                                              | 10/26/2037                                | 1FM.....                                                     |
| 61758V AQ 0             | MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....    |  |                                 | 03/26/2014       | Pass-Through Loss.....       |                                 |               | 47,907    | 20,057      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 47,907                                                     |                                                         | (47,907)                                     | (47,907)                                  | 778                                                                | 10/26/2037                                | 1FM.....                                                     |
| 61758V AQ 0             | MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....    |  |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           |             | 2,621,487                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (47,907)                                                   |                                                         | 47,907                                       | 47,907                                    |                                                                    | 10/26/2037                                | 1FM.....                                                     |
| 61759X AA 0             | MSRR 2010-R8 1A SEQ SSNR 01/26/2037.....      |  |                                 | 03/26/2014       | MBS Paydown.....             |                                 | 754,747       | 754,747   | 754,747     | 754,747                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 754,747                                                    |                                                         |                                              | 0                                         | 3,775                                                              | 01/26/2037                                | 1FM.....                                                     |
| 61759X AC 6             | MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037....  |  |                                 | 03/26/2014       | Pass-Through Loss.....       |                                 |               | 120,055   | 81,341      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 76,166                                                     |                                                         | (76,166)                                     | (76,166)                                  | 1,753                                                              | 01/26/2037                                | 1FM.....                                                     |

QE05.22

**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<br>Identification | Description                              |       | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 61759X AC 6             | MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037 | ....  |                                 | 03/31/2014       | Book Value Adjustment.....   | .....                           | .....         | .....      | .....       | 13,740,384                                           | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(76,166)                                              | .....                                                   | .....76,166                                  | .....76,166                               | .....                                                              | 01/26/2037                                | 1FM.....                                                     |
| 61760D AA 1             | MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40 | ....  |                                 | 03/19/2014       | MBS Paydown.....             | .....                           | 1,437,339     | 1,437,339  | 1,415,947   | 1,426,114                                            | .....                                              | 8,107                                             | .....                                                                    | 8,107                                         | .....                                                  | 1,437,339                                                  | .....                                                   | .....                                        | .....0                                    | 13,277                                                             | 12/17/2040                                | 1FE.....                                                     |
| 61915R AK 2             | MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035     | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 3,692         | 3,692      | 2,123       | 2,410                                                | .....                                              | 984                                               | .....                                                                    | 984                                           | .....                                                  | 3,692                                                      | .....                                                   | .....                                        | .....0                                    | 3                                                                  | 08/25/2035                                | 1FM.....                                                     |
| 61915R AU 0             | MHL 2005-5 A1 SEQ SSNR 12/25/2035        | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 111,571       | 111,571    | 71,963      | 78,861                                               | .....                                              | 22,120                                            | .....                                                                    | 22,120                                        | .....                                                  | 111,571                                                    | .....                                                   | .....                                        | .....0                                    | 74                                                                 | 12/25/2035                                | 1FM.....                                                     |
| 62871N AA 3             | NAB HOLDING LLC TL L+550 4/24/2018       | ..... |                                 | 03/31/2014       | Paydown.....                 | .....                           | 37,500        | 37,500     | 36,938      | 37,724                                               | .....                                              | 24                                                | .....                                                                    | 24                                            | .....                                                  | 37,500                                                     | .....                                                   | .....                                        | .....0                                    | 668                                                                | 04/24/2018                                | 3FE.....                                                     |
| 62912Y AE 2             | NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17 | ..... |                                 | 03/13/2014       | ROYAL BANK OF CANADA.....    | .....                           | 5,238,723     | 5,332,053  | 5,202,265   | 5,242,900                                            | .....                                              | 5,214                                             | .....                                                                    | 5,214                                         | .....                                                  | 5,248,114                                                  | .....                                                   | (9,391)                                      | (9,391)                                   | 76,982                                                             | 09/15/2017                                | 4FE.....                                                     |
| 62942K AA 4             | NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043  | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 180,260       | 180,260    | 172,486     | 172,532                                              | .....                                              | 29                                                | .....                                                                    | 29                                            | .....                                                  | 180,260                                                    | .....                                                   | .....                                        | .....0                                    | 1,132                                                              | 07/25/2043                                | 1FM.....                                                     |
| 63860H AC 3             | NSTR 2007-A AV3 SEQ FLT 03/25/2037       | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 995,018       | 995,018    | 931,631     | 938,309                                              | .....                                              | 5,562                                             | .....                                                                    | 5,562                                         | .....                                                  | 995,018                                                    | .....                                                   | .....                                        | .....0                                    | 549                                                                | 03/25/2037                                | 1FM.....                                                     |
| 643529 AC 4             | NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36  | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 138,496       | 138,496    | 92,100      | 86,979                                               | .....                                              | 19,058                                            | .....                                                                    | 19,058                                        | .....                                                  | 138,496                                                    | .....                                                   | .....                                        | .....0                                    | 747                                                                | 10/25/2036                                | 1FM.....                                                     |
| 643529 AD 2             | NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36  | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 63,187        | 63,187     | 42,019      | 39,691                                               | .....                                              | 8,915                                             | .....                                                                    | 8,915                                         | .....                                                  | 63,187                                                     | .....                                                   | .....                                        | .....0                                    | 341                                                                | 10/25/2036                                | 1FM.....                                                     |
| 65106F AB 8             | NCMT 2007-1 2A1 SEQ FLT 04/25/2037       | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 236,576       | 236,576    | 203,738     | 214,664                                              | .....                                              | 1,290                                             | .....                                                                    | 1,290                                         | .....                                                  | 236,576                                                    | .....                                                   | .....                                        | .....0                                    | 89                                                                 | 04/25/2037                                | 1FM.....                                                     |
| 65364T AA 7             | NIAGARA MOHAWK 5.469 01/01/18            | ..... |                                 | 01/01/2014       | Sinking Fund Redemption..... | .....                           | 372,000       | 372,000    | 372,000     | 369,140                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 372,000                                                    | .....                                                   | .....                                        | .....0                                    | 10,172                                                             | 01/01/2018                                | 1FE.....                                                     |
| 65535V KU 1             | NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035    | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 128,213       | 128,213    | 119,078     | 125,249                                              | .....                                              | 990                                               | .....                                                                    | 990                                           | .....                                                  | 128,213                                                    | .....                                                   | .....                                        | .....0                                    | 901                                                                | 03/25/2035                                | 1FM.....                                                     |
| 65535V KX 5             | NAA 2005-WF1 2A5 NAS 5.159 03/25/2035    | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 204,026       | 204,026    | 207,393     | 207,171                                              | .....                                              | (1,120)                                           | .....                                                                    | (1,120)                                       | .....                                                  | 204,026                                                    | .....                                                   | .....                                        | .....0                                    | 1,510                                                              | 03/25/2035                                | 2FM.....                                                     |
| 65535Y AB 8             | NAA 2006-S2 A2 SEQ 5.81 04/25/2036       | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 38,461        | 38,461     | 13,654      | 7,711                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 38,461                                                     | .....                                                   | .....                                        | .....0                                    | 370                                                                | 04/25/2036                                | 1FM.....                                                     |
| 65535Y AB 8             | NAA 2006-S2 A2 SEQ 5.81 04/25/2036       | ..... |                                 | 03/25/2014       | Pass-Through Loss.....       | .....                           | .....         | 3,986      | 1,415       | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | 39                                                                 | 04/25/2036                                | 1FM.....                                                     |
| 65536M AC 1             | NHELI 2006-HE2 A3 SEQ FLT 03/25/2036     | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 366,384       | 366,384    | 288,920     | 302,001                                              | .....                                              | 2,992                                             | .....                                                                    | 2,992                                         | .....                                                  | 366,384                                                    | .....                                                   | .....                                        | .....0                                    | 189                                                                | 03/25/2036                                | 1FM.....                                                     |
| 65539W AA 0             | NMRR 2012-1R A SEQ SSNR FLT 08/47 RE     | ..... |                                 | 03/27/2014       | MBS Paydown.....             | .....                           | 887,332       | 887,332    | 736,485     | 774,490                                              | .....                                              | 24,222                                            | .....                                                                    | 24,222                                        | .....                                                  | 887,332                                                    | .....                                                   | .....                                        | .....0                                    | 840                                                                | 08/27/2047                                | 1FM.....                                                     |
| 66989H AA 6             | NOVARTIS CAPITAL 4 02/10/14              | ..... |                                 | 02/10/2014       | Maturity.....                | .....                           | 7,000,000     | 7,000,000  | 7,264,530   | 7,006,738                                            | .....                                              | (6,738)                                           | .....                                                                    | (6,738)                                       | .....                                                  | 7,000,000                                                  | .....                                                   | .....                                        | .....0                                    | 144,375                                                            | 02/10/2014                                | 1FE.....                                                     |
| 67021B AC 3             | NII CAPITAL CORP 8.875 12/15/2019        | ..... |                                 | 02/28/2014       | GOLDMAN SACHS.....           | .....                           | 630,000       | 1,500,000  | 1,163,750   | 648,750                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 648,750                                                    | .....                                                   | (18,750)                                     | (18,750)                                  | 29,583                                                             | 12/15/2019                                | 5FE.....                                                     |
| 67087T DE 8             | OAK 2002-A A3 ABS SEQ 6.03 05/15/24      | ..... |                                 | 03/15/2014       | MBS Paydown.....             | .....                           | 45,474        | 45,474     | 45,470      | 16,862                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 45,474                                                     | .....                                                   | .....                                        | .....0                                    | 444                                                                | 05/15/2024                                | 1AM.....                                                     |
| 67413S EM 6             | OAK 1999-A M2 MEZ V/R 04/15/2029         | ..... |                                 | 02/28/2014       | Book Value Adjustment.....   | .....                           | 462           | .....      | 462         | 462                                                  | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 462                                                        | .....                                                   | .....                                        | .....0                                    | .....                                                              | 04/15/2029                                | 6FE.....                                                     |
| 67413S EM 6             | OAK 1999-A M2 MEZ V/R 04/15/2029         | ..... |                                 | 03/15/2014       | Pass-Through Loss.....       | .....                           | .....         | 22,484     | 22,283      | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | 399                                                                | 04/15/2029                                | 6FE.....                                                     |
| 67576G AA 5             | ODBERECHT OFFSHORE DRILL 6.75 10/01/2022 | R..   |                                 | 03/01/2014       | Sinking Fund Redemption..... | .....                           | 46,800        | 46,800     | 46,797      | 46,800                                               | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 46,800                                                     | .....                                                   | .....                                        | .....0                                    | 825                                                                | 10/01/2022                                | 2FE.....                                                     |
| 68383N BN 2             | OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035  | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 183,626       | 183,626    | 141,162     | 146,791                                              | .....                                              | 9,400                                             | .....                                                                    | 9,400                                         | .....                                                  | 183,626                                                    | .....                                                   | .....                                        | .....0                                    | 133                                                                | 07/25/2035                                | 1FM.....                                                     |
| 68389F JW 5             | OOMLT 2005-5 A3 SEQ FLT 12/25/2035       | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 169,518       | 169,518    | 146,209     | 153,140                                              | .....                                              | 2,163                                             | .....                                                                    | 2,163                                         | .....                                                  | 169,518                                                    | .....                                                   | .....                                        | .....0                                    | 93                                                                 | 12/25/2035                                | 1FM.....                                                     |
| 68403B AB 1             | OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037 | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 289,828       | 289,828    | 290,371     | 289,902                                              | .....                                              | (121)                                             | .....                                                                    | (121)                                         | .....                                                  | 289,828                                                    | .....                                                   | .....                                        | .....0                                    | 2,295                                                              | 03/25/2037                                | 4FM.....                                                     |
| 693456 AA 3             | PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043  | ..... |                                 | 03/25/2014       | MBS Paydown.....             | .....                           | 50,246        | 50,246     | 48,959      | 48,959                                               | .....                                              | 5                                                 | .....                                                                    | 5                                             | .....                                                  | 50,246                                                     | .....                                                   | .....                                        | .....0                                    | 147                                                                | 09/25/2043                                | 1FM.....                                                     |
| 69403W AA 5             | PACIFIC BEACON MIL HSG 5.379 07/15/2026  | ..... |                                 | 01/15/2014       | Sinking Fund Redemption..... | .....                           | 241,360       | 241,360    | 266,235     | 263,814                                              | .....                                              | (115)                                             | .....                                                                    | (115)                                         | .....                                                  | 241,360                                                    | .....                                                   | .....                                        | .....0                                    | 6,491                                                              | 07/15/2026                                | 1FE.....                                                     |
| 695629 AQ 8             | PAINE WEBBER GRP 7.625 02/15/14          | ..... |                                 | 02/15/2014       | Maturity.....                | .....                           | 1,000,000     | 1,000,000  | 1,246,479   | 1,003,731                                            | .....                                              | (3,731)                                           | .....                                                                    | (3,731)                                       | .....                                                  | 1,000,000                                                  | .....                                                   | .....                                        | .....0                                    | 38,125                                                             | 02/15/2014                                | 1FE.....                                                     |
| 70337U 10 0             | PATRONS' IV 5.775 12/23/2063             | ..... |                                 | 01/23/2014       | Sinking Fund Redemption..... | .....                           | 759,921       | 759,921    | 742,190     | 745,320                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 759,921                                                    | .....                                                   | .....                                        | .....0                                    | 3,657                                                              | 04/23/2018                                | 1FE.....                                                     |
| 70337Y 10 2             | PATRONS' LEGACY 5.8594 05/10/2018        | ..... |                                 | 02/10/2014       | Sinking Fund Redemption..... | .....                           | 491,355       | 491,355    | 475,386     | 491,355                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 491,355                                                    | .....                                                   | .....                                        | .....0                                    | 7,198                                                              | 01/10/2020                                | 1FE.....                                                     |
| 70338A 10 3             | PATRONS' 03-IIIA 5.646 11/17/2018        | ..... |                                 | 01/17/2014       | Sinking Fund Redemption..... | .....                           | 149,894       | 149,894    | 149,894     | 149,894                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 149,894                                                    | .....                                                   | .....                                        | .....0                                    | 705                                                                | 11/17/2018                                | 1FE.....                                                     |
| 70338C 10 9             | PATRONS' 04-IA 6.673 11/4/2019           | ..... |                                 | 02/04/2014       | Sinking Fund Redemption..... | .....                           | 138,889       | 138,889    | 138,889     | 138,889                                              | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | 138,889                                                    | .....                                                   | .....                                        | .....0                                    | 1,545                                                              | 11/04/2019                                | 3AM.....                                                     |
| 72447X AB 3             | PITNEY BOWES INC MTN 5.25 01/15/2037     | ..... |                                 | 03/18/2014       | Cash Tender.....             | .....                           | 16,650,000    | 15,000,000 | 14,962,950  | 14,969,285                                           | .....                                              | 60,812                                            | .....                                                                    | 60,812                                        | .....                                                  | 15,030,097                                                 | .....                                                   | 1,619,903                                    | 1,619,903                                 | 531,563                                                            | 01/15/2037                                | 2FE.....                                                     |
| 72447X AC 1             | PITNEY BOWES INC MTN 5.75 09/15/2017     | ..... |                                 | 03/18/2014       | Cash Tender.....             | .....                           | 967,317       | 849,000    | 838,837     | 844,540                                              | .....                                              | 4,460                                             | .....                                                                    | 4,460                                         | .....                                                  | 849,000                                                    | .....                                                   | 118,317                                      | 118,317                                   | 24,816                                                             | 09/15/2017                                | 2FE.....                                                     |

Statement as of March 31, 2014 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<br>Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser     | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 73316P                  | JD          | 3 |                                 | 03/25/2014       | MBS Paydown           |                                 | 56,579        | 56,579     | 56,579      | 52,397                                               |                                                    | (34)                                              |                                                                          | (34)                                          |                                                        | 56,579                                                     |                                                         |                                              | 0                                         | 235                                                                | 01/25/2036                                | 3FM                                                          |
| 73316Q                  | AB          | 4 |                                 | 03/25/2014       | MBS Paydown           |                                 | 212,012       | 212,012    | 199,027     | 201,352                                              |                                                    | 785                                               |                                                                          | 785                                           |                                                        | 212,012                                                    |                                                         |                                              | 0                                         | 110                                                                | 11/25/2046                                | 1FM                                                          |
| 74160M                  | HK          | 1 |                                 | 03/25/2014       | MBS Paydown           |                                 | 111,211       | 111,211    | 111,975     | 111,918                                              |                                                    | (131)                                             |                                                                          | (131)                                         |                                                        | 111,211                                                    |                                                         |                                              | 0                                         | 985                                                                | 07/25/2020                                | 1FM                                                          |
| 749239                  | AD          | 1 |                                 | 03/25/2014       | MBS Paydown           |                                 | 723,222       | 723,222    | 664,664     | 670,827                                              |                                                    | 6,705                                             |                                                                          | 6,705                                         |                                                        | 723,222                                                    |                                                         |                                              | 0                                         | 409                                                                | 08/25/2046                                | 1FM                                                          |
| 74924N                  | AB          | 3 |                                 | 03/25/2014       | MBS Paydown           |                                 | 364,133       | 364,133    | 276,675     | 364,303                                              |                                                    | 632                                               |                                                                          | 632                                           |                                                        | 364,133                                                    |                                                         |                                              | 0                                         | 188                                                                | 05/25/2037                                | 1FM                                                          |
| 74924S                  | AB          | 2 |                                 | 03/25/2014       | MBS Paydown           |                                 | 1,946,262     | 1,946,262  | 1,725,336   | 1,946,262                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | 1,946,262                                                  |                                                         |                                              | 0                                         | 898                                                                | 01/25/2037                                | 1FM                                                          |
| 74924V                  | AB          | 5 |                                 | 03/25/2014       | MBS Paydown           |                                 | 362,881       | 362,881    | 350,180     | 362,881                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 362,881                                                    |                                                         |                                              | 0                                         | 192                                                                | 11/25/2036                                | 1FM                                                          |
| 74924Y                  | AB          | 9 |                                 | 03/25/2014       | MBS Paydown           |                                 | 601,505       | 601,505    | 539,099     | 580,774                                              |                                                    | (2,708)                                           |                                                                          | (2,708)                                       |                                                        | 601,505                                                    |                                                         |                                              | 0                                         | 343                                                                | 04/25/2037                                | 1FM                                                          |
| 749271                  | AA          | 0 |                                 | 02/17/2014       | MBS Paydown           |                                 | 37,000,000    | 37,000,000 | 35,242,281  | 36,818,460                                           |                                                    | 181,540                                           |                                                                          | 181,540                                       |                                                        | 37,000,000                                                 |                                                         |                                              | 0                                         | 355,088                                                            | 09/17/2039                                | 1FE                                                          |
| 749271                  | AG          | 7 |                                 | 02/17/2014       | MBS Paydown           |                                 | 1,836,258     | 1,836,258  | 1,831,108   | 1,831,283                                            |                                                    | 255                                               |                                                                          | 255                                           |                                                        | 1,836,258                                                  |                                                         |                                              | 0                                         | 17,623                                                             | 09/17/2039                                | 1FE                                                          |
| 74927B                  | AK          | 6 |                                 | 02/26/2014       | MBS Paydown           |                                 | 18,267        | 18,267     | 19,706      | 19,241                                               |                                                    | (274)                                             |                                                                          | (274)                                         |                                                        | 18,267                                                     |                                                         |                                              | 0                                         | 325                                                                | 09/26/2037                                | 3FM                                                          |
| 74927D                  | BY          | 1 |                                 | 03/26/2014       | MBS Paydown           |                                 | 588,159       | 588,159    | 584,502     | 585,102                                              |                                                    | 83                                                |                                                                          | 83                                            |                                                        | 588,159                                                    |                                                         |                                              | 0                                         | 5,728                                                              | 10/26/2037                                | 1FM                                                          |
| 749289                  | AA          | 2 |                                 | 03/16/2014       | MBS Paydown           |                                 | 382,497       | 382,497    | 355,923     | 370,062                                              |                                                    | 11,433                                            |                                                                          | 11,433                                        |                                                        | 382,497                                                    |                                                         |                                              | 0                                         | 4,994                                                              | 08/16/2048                                | 1FE                                                          |
| 74928D                  | AU          | 9 |                                 | 03/26/2014       | MBS Paydown           |                                 | 435,916       | 435,916    | 442,454     | 436,271                                              |                                                    | (982)                                             |                                                                          | (982)                                         |                                                        | 435,916                                                    |                                                         |                                              | 0                                         | 2,776                                                              | 06/26/2037                                | 1FM                                                          |
| 74928D                  | AV          | 7 |                                 | 02/26/2014       | Pass-Through Loss     |                                 |               |            | 10,563      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 22,937                                                     |                                                         | (22,937)                                     | (22,937)                                  | 59                                                                 | 06/26/2037                                | 1FM                                                          |
| 74928D                  | AV          | 7 |                                 | 03/31/2014       | Book Value Adjustment |                                 |               |            |             | 7,072,247                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (22,937)                                                   |                                                         | 22,937                                       | 22,937                                    |                                                                    | 06/26/2037                                | 1FM                                                          |
| 74928F                  | AZ          | 3 |                                 | 03/26/2014       | MBS Paydown           |                                 | 404,501       | 404,501    | 412,591     | 404,503                                              |                                                    | (1,209)                                           |                                                                          | (1,209)                                       |                                                        | 404,501                                                    |                                                         |                                              | 0                                         | 2,875                                                              | 03/26/2036                                | 1FM                                                          |
| 74928H                  | AA          | 4 |                                 | 03/16/2014       | MBS Paydown           |                                 | 194,221       | 194,221    | 196,073     | 194,718                                              |                                                    | (921)                                             |                                                                          | (921)                                         |                                                        | 194,221                                                    |                                                         |                                              | 0                                         | 1,839                                                              | 09/16/2039                                | 1FE                                                          |
| 74928R                  | AA          | 2 |                                 | 03/26/2014       | MBS Paydown           |                                 | 1,283,920     | 1,283,920  | 1,213,304   | 1,260,947                                            |                                                    | 3,620                                             |                                                                          | 3,620                                         |                                                        | 1,283,920                                                  |                                                         |                                              | 0                                         | 8,859                                                              | 08/26/2035                                | 1FM                                                          |
| 74928R                  | AE          | 4 |                                 | 01/26/2014       | MBS Paydown           |                                 | 305,409       | 305,409    | 268,760     | 275,091                                              |                                                    | 4,791                                             |                                                                          | 4,791                                         |                                                        | 305,409                                                    |                                                         |                                              | 0                                         | 1,400                                                              | 12/26/2035                                | 1FM                                                          |
| 74928T                  | AB          | 6 |                                 | 03/26/2014       | MBS Paydown           |                                 | 250,888       | 250,888    | 242,107     | 246,533                                              |                                                    | 1,058                                             |                                                                          | 1,058                                         |                                                        | 250,888                                                    |                                                         |                                              | 0                                         | 2,191                                                              | 06/26/2034                                | 1FM                                                          |
| 74928U                  | AL          | 1 |                                 | 03/26/2014       | MBS Paydown           |                                 | 570,491       | 570,491    | 553,376     | 557,687                                              |                                                    | 8,678                                             |                                                                          | 8,678                                         |                                                        | 570,491                                                    |                                                         |                                              | 0                                         | 4,467                                                              | 08/25/2036                                | 1FM                                                          |
| 74928U                  | AM          | 9 |                                 | 12/26/2013       | Pass-Through Loss     |                                 |               | (820)      | (499)       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 1,109                                                              | 08/25/2036                                | 1FM                                                          |
| 74928U                  | AM          | 9 |                                 | 03/31/2014       | Book Value Adjustment |                                 |               |            |             | 2,848,997                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 08/25/2036                                | 1FM                                                          |
| 74928U                  | AS          | 6 |                                 | 03/26/2014       | MBS Paydown           |                                 | 58,379        | 58,379     | 56,336      | 56,779                                               |                                                    | 520                                               |                                                                          | 520                                           |                                                        | 58,379                                                     |                                                         |                                              | 0                                         | 185                                                                | 10/25/2036                                | 1FM                                                          |
| 74928U                  | AW          | 7 |                                 | 03/26/2014       | MBS Paydown           |                                 | 223,244       | 223,244    | 220,465     | 220,479                                              |                                                    | 773                                               |                                                                          | 773                                           |                                                        | 223,244                                                    |                                                         |                                              | 0                                         | 2,243                                                              | 06/25/2036                                | 1FM                                                          |
| 74928U                  | AX          | 5 |                                 | 01/26/2014       | MBS Paydown           |                                 | 519           | 519        | 226         | 242                                                  |                                                    |                                                   |                                                                          | 0                                             |                                                        | 519                                                        |                                                         |                                              | 0                                         | 2                                                                  | 06/25/2036                                | 1FM                                                          |
| 74928U                  | AX          | 5 |                                 | 03/26/2014       | Pass-Through Loss     |                                 |               | 1,153      | 501         |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 1,153                                                      |                                                         | (1,153)                                      | (1,153)                                   | 13                                                                 | 06/25/2036                                | 1FM                                                          |
| 74928U                  | AX          | 5 |                                 | 03/31/2014       | Book Value Adjustment |                                 |               |            |             | 3,903,118                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (1,153)                                                    |                                                         | 1,153                                        | 1,153                                     |                                                                    | 06/25/2036                                | 1FM                                                          |
| 74928X                  | BB          | 6 |                                 | 03/26/2014       | Pass-Through Loss     |                                 |               | 58,627     | 35,176      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 58,627                                                     |                                                         | (58,627)                                     | (58,627)                                  | 577                                                                | 01/26/2036                                | 1FM                                                          |
| 74928X                  | BB          | 6 |                                 | 03/31/2014       | Book Value Adjustment |                                 |               |            |             | 15,368,136                                           |                                                    |                                                   |                                                                          | 0                                             |                                                        | (58,627)                                                   |                                                         | 58,627                                       | 58,627                                    |                                                                    | 01/26/2036                                | 1FM                                                          |
| 74930V                  | AA          | 9 |                                 | 03/26/2014       | MBS Paydown           |                                 | 492,126       | 492,126    | 473,671     | 467,952                                              |                                                    | 731                                               |                                                                          | 731                                           |                                                        | 492,126                                                    |                                                         |                                              | 0                                         | 3,411                                                              | 05/26/2036                                | 1FM                                                          |
| 74930X                  | AX          | 5 |                                 | 03/27/2014       | MBS Paydown           |                                 | 14,069        | 14,069     | 13,682      | 13,677                                               |                                                    | (5)                                               |                                                                          | (5)                                           |                                                        | 14,069                                                     |                                                         |                                              | 0                                         | 249                                                                | 12/27/2035                                | 1FM                                                          |
| 74931J                  | AC          | 1 |                                 | 03/26/2014       | MBS Paydown           |                                 | 742,431       | 742,431    | 675,612     | 694,554                                              |                                                    | 3,967                                             |                                                                          | 3,967                                         |                                                        | 742,431                                                    |                                                         |                                              | 0                                         | 502                                                                | 02/26/2036                                | 1FM                                                          |
| 74931N                  | AA          | 6 |                                 | 03/26/2014       | MBS Paydown           |                                 | 270,641       | 270,641    | 268,949     | 265,394                                              |                                                    | 143                                               |                                                                          | 143                                           |                                                        | 270,641                                                    |                                                         |                                              | 0                                         | 2,672                                                              | 11/26/2036                                | 1FM                                                          |
| 74931N                  | AK          | 4 |                                 | 03/26/2014       | MBS Paydown           |                                 | 846,827       | 846,827    | 845,769     | 835,432                                              |                                                    | 6,090                                             |                                                                          | 6,090                                         |                                                        | 846,827                                                    |                                                         |                                              | 0                                         | (19,314)                                                           | 08/26/2036                                | 1FM                                                          |

QE05.24

**SCHEDULE D - PART 4**

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

| 1                       | 2                                             |  |  | 3                               | 4                | 5                              | 6                               | 7              | 8              | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-----------------------------------------------|--|--|---------------------------------|------------------|--------------------------------|---------------------------------|----------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |                                               |  |  |                                 |                  |                                |                                 |                |                |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser              | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 74932H AC 4             | RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE..... |  |  | .....                           | 03/27/2014       | MBS Paydown.....               | .....                           | .....104,401   | .....104,401   | .....91,873    | .....91,915                                          | .....                                              | .....853                                          | .....                                                                    | .....853                                      | .....                                                  | .....104,401                                               | .....                                                   | .....                                        | .....0                                    | .....125                                                           | 07/26/2033                                | 3Z.....                                                      |
| 74935T AA 9             | RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....   |  |  | .....                           | 03/15/2014       | MBS Paydown.....               | .....                           | .....178,133   | .....178,133   | .....178,133   | .....178,031                                         | .....                                              | .....0                                            | .....                                                                    | .....0                                        | .....                                                  | .....178,133                                               | .....                                                   | .....                                        | .....0                                    | .....854                                                           | 11/15/2044                                | 2AM.....                                                     |
| 74951P DQ 8             | RESIF 2005-A B3 SEQ FLT 03/10/2037.....       |  |  | .....                           | 03/10/2014       | MBS Paydown.....               | .....                           | .....570,465   | .....570,465   | .....252,884   | .....187,844                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....570,465                                               | .....                                                   | .....                                        | .....0                                    | .....791                                                           | 03/10/2037                                | 1FM.....                                                     |
| 749574 AC 3             | RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....      |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....45,844    | .....45,844    | .....30,989    | .....28,351                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....45,844                                                | .....                                                   | .....                                        | .....0                                    | .....275                                                           | 08/25/2036                                | 1FM.....                                                     |
| 749574 AC 3             | RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....      |  |  | .....                           | 03/25/2014       | Pass-Through Loss.....         | .....                           | .....          | .....6,914     | .....4,673     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....6,914                                                 | .....                                                   | .....(6,914)                                 | .....(6,914)                              | .....39                                                            | 08/25/2036                                | 1FM.....                                                     |
| 749574 AC 3             | RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....      |  |  | .....                           | 03/31/2014       | Book Value Adjustment.....     | .....                           | .....          | .....          | .....          | .....3,105,152                                       | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(6,914)                                               | .....                                                   | .....6,914                                   | .....6,914                                | .....                                                              | 08/25/2036                                | 1FM.....                                                     |
| 74958W AC 0             | RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37..... |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....12,688    | .....12,688    | .....6,725     | .....3,783                                           | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....12,688                                                | .....                                                   | .....                                        | .....0                                    | .....48                                                            | 02/25/2037                                | 1FM.....                                                     |
| 74958W AC 0             | RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37..... |  |  | .....                           | 03/25/2014       | Pass-Through Loss.....         | .....                           | .....          | .....6,988     | .....3,704     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....6,988                                                 | .....                                                   | .....(6,988)                                 | .....(6,988)                              | .....33                                                            | 02/25/2037                                | 1FM.....                                                     |
| 74958W AC 0             | RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37..... |  |  | .....                           | 03/31/2014       | Book Value Adjustment.....     | .....                           | .....          | .....          | .....          | .....1,251,525                                       | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(6,988)                                               | .....                                                   | .....6,988                                   | .....6,988                                | .....                                                              | 02/25/2037                                | 1FM.....                                                     |
| 74966U AF 7             | RPI FINANCE TRUST TL L+250 11/9/2016.....     |  |  | .....                           | 11/15/2013       | Paydown.....                   | .....                           | .....          | .....          | .....          | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....                                                              | 11/09/2016                                | 2FE.....                                                     |
| 75114R AD 7             | RALI 2006-QA3 A1 SEQ FLT 04/25/36.....        |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....610,970   | .....610,970   | .....524,671   | .....522,657                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....610,970                                               | .....                                                   | .....                                        | .....0                                    | .....350                                                           | 04/25/2036                                | 1FM.....                                                     |
| 75406W AC 5             | RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....470,645   | .....470,645   | .....369,456   | .....384,445                                         | .....                                              | .....8,681                                        | .....                                                                    | .....8,681                                    | .....                                                  | .....470,645                                               | .....                                                   | .....                                        | .....0                                    | .....276                                                           | 08/25/2036                                | 1FM.....                                                     |
| 75406Y AB 3             | RASC 2006-KS9 A12 SEQ FLT 11/25/2036.....     |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....1,652,354 | .....1,652,354 | .....1,600,718 | .....3,368,751                                       | .....0                                             | .....1,431                                        | .....                                                                    | .....1,431                                    | .....                                                  | .....1,652,354                                             | .....                                                   | .....                                        | .....0                                    | .....780                                                           | 11/25/2036                                | 1FM.....                                                     |
| 754427 AA 0             | KEYSPAN CORP 5.996 01/15/2019.....            |  |  | .....                           | 01/15/2014       | Sinking Fund Redemption.....   | .....                           | .....360,833   | .....360,833   | .....360,833   | .....360,823                                         | .....                                              | .....0                                            | .....                                                                    | .....0                                        | .....                                                  | .....360,833                                               | .....                                                   | .....                                        | .....0                                    | .....10,818                                                        | 01/15/2019                                | 1.....                                                       |
| 75971F AY 9             | RAMC 2007-3W AF6 SEQ STP 9/25/2037.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....51,803    | .....51,803    | .....37,298    | .....38,355                                          | .....                                              | .....8,247                                        | .....                                                                    | .....8,247                                    | .....                                                  | .....51,803                                                | .....                                                   | .....                                        | .....0                                    | .....360                                                           | 09/25/2037                                | 1FM.....                                                     |
| 759950 FX 1             | RAMC 2005-4 A3 SEQ STP 2/25/36.....           |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....379,974   | .....379,974   | .....351,780   | .....370,838                                         | .....                                              | .....1,992                                        | .....                                                                    | .....1,992                                    | .....                                                  | .....379,974                                               | .....                                                   | .....                                        | .....0                                    | .....3,271                                                         | 02/25/2036                                | 1FM.....                                                     |
| 760985 7F 2             | RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....       |  |  | .....                           | 01/27/2014       | Suspense Ledger Adjustment.... | .....                           | .....66,597    | .....          | .....          | .....930,293                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....66,597                                                | .....                                                   | .....(0)                                     | .....(0)                                  | .....273                                                           | 07/25/2034                                | 1FM.....                                                     |
| 760985 7F 2             | RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....124,698   | .....124,698   | .....116,454   | .....79,603                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....124,698                                               | .....                                                   | .....                                        | .....0                                    | .....974                                                           | 07/25/2034                                | 1FM.....                                                     |
| 760985 7F 2             | RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....       |  |  | .....                           | 03/25/2014       | Pass-Through Loss.....         | .....                           | .....          | .....3,499     | .....3,272     | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....933                                                   | .....                                                   | .....(933)                                   | .....(933)                                | .....46                                                            | 07/25/2034                                | 1FM.....                                                     |
| 760985 7F 2             | RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....       |  |  | .....                           | 03/31/2014       | Book Value Adjustment.....     | .....                           | .....          | .....          | .....          | .....2,194,984                                       | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....(933)                                                 | .....                                                   | .....933                                     | .....933                                  | .....                                                              | 07/25/2034                                | 1FM.....                                                     |
| 760985 GQ 8             | RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....     |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....21,138    | .....21,138    | .....21,133    | .....21,066                                          | .....                                              | .....36                                           | .....                                                                    | .....36                                       | .....                                                  | .....21,138                                                | .....                                                   | .....                                        | .....0                                    | .....250                                                           | 01/25/2032                                | 1FM.....                                                     |
| 760985 M7 3             | RAMP 2004-RS1 A16A SEQ STP 01/25/34.....      |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....28,833    | .....28,833    | .....27,031    | .....27,594                                          | .....                                              | .....31                                           | .....                                                                    | .....31                                       | .....                                                  | .....28,833                                                | .....                                                   | .....                                        | .....0                                    | .....313                                                           | 01/25/2034                                | 1FM.....                                                     |
| 760985 M8 1             | RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....    |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....6,553     | .....6,553     | .....5,898     | .....6,031                                           | .....                                              | .....210                                          | .....                                                                    | .....210                                      | .....                                                  | .....6,553                                                 | .....                                                   | .....                                        | .....0                                    | .....70                                                            | 01/25/2034                                | 1FM.....                                                     |
| 760985 UA 7             | RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....38,941    | .....38,941    | .....38,922    | .....36,105                                          | .....                                              | .....41                                           | .....                                                                    | .....41                                       | .....                                                  | .....38,941                                                | .....                                                   | .....                                        | .....0                                    | .....455                                                           | 04/25/2033                                | 1FM.....                                                     |
| 760985 V3 2             | RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....    |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....36,548    | .....36,548    | .....32,619    | .....33,057                                          | .....                                              | .....1,439                                        | .....                                                                    | .....1,439                                    | .....                                                  | .....36,548                                                | .....                                                   | .....                                        | .....0                                    | .....340                                                           | 03/25/2034                                | 1FM.....                                                     |
| 760985 WY 3             | RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....      |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....103,893   | .....103,893   | .....103,832   | .....103,671                                         | .....                                              | .....(6)                                          | .....                                                                    | .....(6)                                      | .....                                                  | .....103,893                                               | .....                                                   | .....                                        | .....0                                    | .....1,417                                                         | 06/25/2033                                | 2FM.....                                                     |
| 760985 WZ 0             | RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....13,967    | .....13,967    | .....13,454    | .....13,460                                          | .....                                              | .....(31)                                         | .....                                                                    | .....(31)                                     | .....                                                  | .....13,967                                                | .....                                                   | .....                                        | .....0                                    | .....94                                                            | 04/25/2033                                | 1FM.....                                                     |
| 760985 WZ 0             | RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....13,967    | .....13,967    | .....13,454    | .....13,460                                          | .....                                              | .....(31)                                         | .....                                                                    | .....(31)                                     | .....                                                  | .....13,967                                                | .....                                                   | .....                                        | .....0                                    | .....94                                                            | 04/25/2033                                | 1FM.....                                                     |
| 760985 XK 2             | RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....168,005   | .....168,005   | .....167,966   | .....157,452                                         | .....                                              | .....(3,950)                                      | .....                                                                    | .....(3,950)                                  | .....                                                  | .....168,005                                               | .....                                                   | .....                                        | .....0                                    | .....1,619                                                         | 07/25/2033                                | 1FM.....                                                     |
| 76110H E8 8             | RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....     |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....210,080   | .....210,080   | .....203,778   | .....204,181                                         | .....                                              | .....2,443                                        | .....                                                                    | .....2,443                                    | .....                                                  | .....210,080                                               | .....                                                   | .....                                        | .....0                                    | .....1,891                                                         | 11/25/2034                                | 1FM.....                                                     |
| 76110H RV 3             | RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....        |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....240,742   | .....240,742   | .....219,448   | .....232,437                                         | .....                                              | .....4,017                                        | .....                                                                    | .....4,017                                    | .....                                                  | .....240,742                                               | .....                                                   | .....                                        | .....0                                    | .....1,694                                                         | 03/25/2034                                | 1FM.....                                                     |
| 76110H T9 0             | RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....    |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....90,332    | .....90,332    | .....68,662    | .....62,754                                          | .....                                              | .....4,061                                        | .....                                                                    | .....4,061                                    | .....                                                  | .....90,332                                                | .....                                                   | .....                                        | .....0                                    | .....322                                                           | 02/25/2035                                | 1FM.....                                                     |
| 76110V HJ 0             | RFMS2 2001-H14 A7 SEQ STP 10/25/26.....       |  |  | .....                           | 03/25/2014       | MBS Paydown.....               | .....                           | .....32,903    | .....32,903    | .....33,073    | .....32,758                                          | .....                                              | .....3                                            | .....                                                                    | .....3                                        | .....                                                  | .....32,903                                                | .....                                                   | .....                                        | .....0                                    | .....389                                                           | 10/25/2026                                | 1FM.....                                                     |
| 76110V TE 8             | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....      |  |  | .....                           | 01/27/2014       | Suspense Ledger Adjustment.... | .....                           | .....284,326   | .....          | .....          | .....877,254                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....284,326                                               | .....                                                   | .....                                        | .....0                                    | .....223                                                           | 02/25/2036                                | 1FM.....                                                     |
| 76110V TE 8             | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....      |  |  | .....                           | 02/25/2014       | Suspense Ledger Adjustment.... | .....                           | .....6,622     | .....          | .....          | .....877,254                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....6,622                                                 | .....                                                   | .....0                                       | .....0                                    | .....229                                                           | 02/25/2036                                | 1FM.....                                                     |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                       | 2                                            |     |  | 4                | 5                            | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|----------------------------------------------|-----|--|------------------|------------------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |                                              |     |  |                  |                              |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description                                  |     |  | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 76110V TE 8             | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....     |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 104,591       | 104,591   | 104,658     | 42,933                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 104,591                                                    |                                                         |                                              | 0                                         | 830                                                                | 02/25/2036                                | 1FM.....                                                     |
| 76110V TE 8             | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....     |     |  | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 10,683    | 10,705      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 118                                                                | 02/25/2036                                | 1FM.....                                                     |
| 76110W XQ 4             | RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....     |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 54,079        | 54,079    | 46,305      | 49,703                                               |                                                    | 152                                               |                                                                          | 152                                           |                                                        | 54,079                                                     |                                                         |                                              | 0                                         | 437                                                                | 11/25/2031                                | 1FM.....                                                     |
| 76110W XS 0             | RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....   |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 95,235        | 95,235    | 81,128      | 67,116                                               |                                                    | (696)                                             |                                                                          | (696)                                         |                                                        | 95,235                                                     |                                                         |                                              | 0                                         | 798                                                                | 05/25/2034                                | 1FM.....                                                     |
| 761118 KH 0             | RALI 2005-QS15 2A SEQ 6.0 10/25/35.....      |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 86,934        | 86,934    | 79,199      | 102,423                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 86,934                                                     |                                                         |                                              | 0                                         | 557                                                                | 10/25/2035                                | 1FM.....                                                     |
| 761118 KH 0             | RALI 2005-QS15 2A SEQ 6.0 10/25/35.....      |     |  | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 47,113    | 42,920      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 6,256                                                      |                                                         | (6,256)                                      | (6,256)                                   | 280                                                                | 10/25/2035                                | 1FM.....                                                     |
| 761118 KH 0             | RALI 2005-QS15 2A SEQ 6.0 10/25/35.....      |     |  | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           |             | 1,160,472                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (6,256)                                                    |                                                         | 6,256                                        | 6,256                                     |                                                                    | 10/25/2035                                | 1FM.....                                                     |
| 761118 UQ 9             | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....      |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 17,765        | 17,765    | 16,457      | 15,086                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 17,765                                                     |                                                         |                                              | 0                                         | 145                                                                | 02/25/2036                                | 1FM.....                                                     |
| 761118 UQ 9             | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....      |     |  | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 2,741     | 2,540       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 25                                                                 | 02/25/2036                                | 1FM.....                                                     |
| 76111J 7K 4             | RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....      |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 271,409       | 271,409   | 279,976     | 276,922                                              |                                                    | (5,813)                                           |                                                                          | (5,813)                                       |                                                        | 271,409                                                    |                                                         |                                              | 0                                         | 2,475                                                              | 06/25/2033                                | 1FM.....                                                     |
| 76111J U5 1             | RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....     |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 97,415        | 97,415    | 99,878      | 99,187                                               |                                                    | (1,659)                                           |                                                                          | (1,659)                                       |                                                        | 97,415                                                     |                                                         |                                              | 0                                         | 616                                                                | 03/25/2033                                | 1FM.....                                                     |
| 76111X L7 6             | RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....    |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 14,954        | 14,954    | 13,609      | 14,417                                               |                                                    | 1,027                                             |                                                                          | 1,027                                         |                                                        | 14,954                                                     |                                                         |                                              | 0                                         | 123                                                                | 02/25/2036                                | 3FM.....                                                     |
| 76111X L7 6             | RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....    |     |  | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 678       | 617         |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 678                                                        |                                                         | (678)                                        | (678)                                     | 7                                                                  | 02/25/2036                                | 3FM.....                                                     |
| 76111X L7 6             | RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....    |     |  | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           |             | 771,714                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | (678)                                                      |                                                         | 678                                          | 678                                       |                                                                    | 02/25/2036                                | 3FM.....                                                     |
| 76111X TE 3             | RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035..... |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 28,171        | 28,171    | 26,499      | 26,492                                               |                                                    | 6                                                 |                                                                          | 6                                             |                                                        | 28,171                                                     |                                                         |                                              | 0                                         | 133                                                                | 03/25/2035                                | 1FM.....                                                     |
| 76111X TF 0             | RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....   |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 55,587        | 55,587    | 53,642      | 53,648                                               |                                                    | 15                                                |                                                                          | 15                                            |                                                        | 55,587                                                     |                                                         |                                              | 0                                         | 169                                                                | 03/25/2035                                | 1FM.....                                                     |
| 76112B 2C 3             | RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....     |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 298,519       | 298,519   | 281,728     | 287,024                                              |                                                    | 4,014                                             |                                                                          | 4,014                                         |                                                        | 298,519                                                    |                                                         |                                              | 0                                         | 165                                                                | 03/25/2036                                | 1FM.....                                                     |
| 76112B CF 5             | RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....    |     |  | 02/25/2014       | Pass-Through Loss.....       |                                 |               | 2,122     | 1,928       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 17                                                                 | 10/25/2032                                | 2FM.....                                                     |
| 76112B CF 5             | RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....    |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 47,328        | 47,328    | 43,010      | 49,891                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 47,328                                                     |                                                         |                                              | 0                                         | 402                                                                | 10/25/2032                                | 2FM.....                                                     |
| 76112B SE 1             | RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....       |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 262,704       | 262,704   | 253,684     | 258,541                                              |                                                    | 2,538                                             |                                                                          | 2,538                                         |                                                        | 262,704                                                    |                                                         |                                              | 0                                         | 1,726                                                              | 09/25/2034                                | 1FM.....                                                     |
| 771196 AS 1             | ROCHE HLDGS INC 6.00 03/01/2019.....         |     |  | 03/03/2014       | Partial Make Whole Call..... |                                 | 1,045,154     | 878,000   | 864,198     | 869,846                                              |                                                    | 8,154                                             |                                                                          | 8,154                                         |                                                        | 878,000                                                    |                                                         | 167,154                                      | 167,154                                   | 26,633                                                             | 03/01/2019                                | 1FE.....                                                     |
| 77356P AA 0             | RCTF 2004-1A A1 ABS 5.22 05/17/2021.....     |     |  | 02/15/2014       | MBS Paydown.....             |                                 | 112,636       | 112,636   | 112,505     | 112,596                                              |                                                    | 2                                                 |                                                                          | 2                                             |                                                        | 112,636                                                    |                                                         |                                              | 0                                         | 1,470                                                              | 05/17/2021                                | 1FE.....                                                     |
| 78386N BC 2             | SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....    |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 24,877        | 24,877    | 24,220      | 24,326                                               |                                                    | 12                                                |                                                                          | 12                                            |                                                        | 24,877                                                     |                                                         |                                              | 0                                         | 247                                                                | 04/25/2039                                | 1FM.....                                                     |
| 78444V AB 7             | SLCLT 2010-B A2 ABS FLT 7/15/2042.....       |     |  | 03/15/2014       | MBS Paydown.....             |                                 | 393,871       | 393,871   | 393,871     | 402,635                                              |                                                    | (477)                                             |                                                                          | (477)                                         |                                                        | 393,871                                                    |                                                         |                                              | 0                                         | 2,513                                                              | 07/15/2042                                | 1FE.....                                                     |
| 78445M AB 6             | SLMA 2010-A 2A ABS FLT 5/16/44.....          |     |  | 03/15/2014       | MBS Paydown.....             |                                 | 401,378       | 401,378   | 401,378     | 400,872                                              |                                                    | 10                                                |                                                                          | 10                                            |                                                        | 401,378                                                    |                                                         |                                              | 0                                         | 2,383                                                              | 05/16/2044                                | 1FE.....                                                     |
| 78445Q AB 7             | SLMA 2010-C A2 ABS FLT 12/16/2019.....       |     |  | 03/15/2014       | MBS Paydown.....             |                                 | 1,085,634     | 1,085,634 | 1,085,634   | 1,084,992                                            |                                                    | 106                                               |                                                                          | 106                                           |                                                        | 1,085,634                                                  |                                                         |                                              | 0                                         | 6,595                                                              | 12/16/2019                                | 1FE.....                                                     |
| 784635 AL 8             | SPX CORP 7.625 12/15/2014.....               |     |  | 01/23/2014       | Cash Tender.....             |                                 | 4,408,462     | 4,150,000 | 4,411,175   | 4,213,492                                            |                                                    | (3,998)                                           |                                                                          | (3,998)                                       |                                                        | 4,209,493                                                  |                                                         | 198,969                                      | 198,969                                   | 33,402                                                             | 12/15/2014                                | 3FE.....                                                     |
| 795549 AA 2             | SALT CREEK PASS 5.672 12/15/2028.....        |     |  | 03/17/2014       | Paydown.....                 |                                 | 7,000,000     | 7,000,000 | 7,000,000   | 7,000,000                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | 7,000,000                                                  |                                                         |                                              | 0                                         | 101,466                                                            | 12/15/2028                                | 1.....                                                       |
| 803440 AA 4             | SARA 2006-1 A1 CLO FLT 12/15/2019.....       | R.. |  | 03/15/2014       | MBS Paydown.....             |                                 | 1,461,188     | 1,461,188 | 1,393,608   | 1,431,439                                            |                                                    | 17,023                                            |                                                                          | 17,023                                        |                                                        | 1,461,188                                                  |                                                         |                                              | 0                                         | 3,519                                                              | 12/15/2019                                | 1FE.....                                                     |
| 80557B AB 0             | SAST 2007-3 2A1 SEQ FLT 09/25/47.....        |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 1,215,303     | 1,215,303 | 1,122,761   | 1,160,838                                            |                                                    | 5,589                                             |                                                                          | 5,589                                         |                                                        | 1,215,303                                                  |                                                         |                                              | 0                                         | 712                                                                | 09/25/2047                                | 1FM.....                                                     |
| 80629Q AA 3             | SCHAHIN II FINANCE 5.875 09/25/2022.....     | R.. |  | 03/25/2014       | Sinking Fund Redemption..... |                                 | 322,667       | 322,667   | 322,667     | 322,496                                              |                                                    | 6                                                 |                                                                          | 6                                             |                                                        | 322,667                                                    |                                                         |                                              | 0                                         | 9,531                                                              | 09/25/2022                                | 2FE.....                                                     |
| 813084 A* 1             | SEBRING 11.50 4/25/2018.....                 |     |  | 03/31/2014       | Paydown.....                 |                                 | 154,688       | 154,688   | 147,543     | 147,128                                              |                                                    | 537                                               |                                                                          | 537                                           |                                                        | 154,688                                                    |                                                         |                                              | 0                                         | 3,590                                                              | 04/25/2018                                | 4Z.....                                                      |
| 81375F CM 3             | SASI 1993-7 TA6 6.25 12/25/2023.....         |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 39            | 39        | 40          | 39                                                   |                                                    |                                                   |                                                                          | 0                                             |                                                        | 39                                                         |                                                         |                                              | 0                                         | 0                                                                  | 12/25/2023                                | 1FM.....                                                     |
| 81375W JE 7             | SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....    |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 308,310       | 308,310   | 272,758     | 284,597                                              |                                                    | 823                                               |                                                                          | 823                                           |                                                        | 308,310                                                    |                                                         |                                              | 0                                         | 325                                                                | 10/25/2035                                | 1FM.....                                                     |
| 81378E AA 1             | SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....    |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 272,665       | 272,665   | 119,372     | 88,023                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 272,665                                                    |                                                         |                                              | 0                                         | 109                                                                | 05/25/2037                                | 1FM.....                                                     |
| 81745C AA 1             | SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043.....  |     |  | 03/25/2014       | MBS Paydown.....             |                                 | 31,732        | 31,732    | 28,242      | 28,242                                               |                                                    | 17                                                |                                                                          | 17                                            |                                                        | 31,732                                                     |                                                         |                                              | 0                                         | 102                                                                | 06/25/2043                                | 1FM.....                                                     |

QE05.26

Statement as of March 31, 2014 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<br>Identification | Description                                  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 81745J AA 6             | SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 22,373        | 22,373    | 22,072      | 22,072                                               |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 22,373                                                     |                                                         |                                              | 0                                         | 65                                                                 | 09/25/2043                                | 1FE.....                                                     |
| 82650A AA 6             | SRFC 2012-3A A ABS 1.87 08/20/2029.....      |  |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 106,613       | 106,613   | 106,594     | 106,595                                              |                                                    | 8                                                 |                                                                          | 8                                             |                                                        | 106,613                                                    |                                                         |                                              | 0                                         | 314                                                                | 08/20/2029                                | 1FE.....                                                     |
| 82817* AA 9             | SILVER SPRINGS CTL III-A1 3.81 1/5/2029..... |  |                                 | 03/05/2014       | Paydown.....                 |                                 | 93,118        | 93,118    | 93,118      | 93,117                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 93,118                                                     |                                                         |                                              | 0                                         | 592                                                                | 01/05/2029                                | 1.....                                                       |
| 82817@ AA 7             | SILVER SPRINGS CTL IV-A1 3.89 1/5/2029.....  |  |                                 | 03/05/2014       | Paydown.....                 |                                 | 40,856        | 40,856    | 40,856      | 40,856                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 40,856                                                     |                                                         |                                              | 0                                         | 259                                                                | 01/05/2029                                | 1.....                                                       |
| 82838U AA 7             | SVLF 2012-D A ABS 3.0 03/17/2025.....        |  |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 756,605       | 756,605   | 756,690     | 756,670                                              |                                                    | (30)                                              |                                                                          | (30)                                          |                                                        | 756,605                                                    |                                                         |                                              | 0                                         | 3,729                                                              | 03/17/2025                                | 1FE.....                                                     |
| 82922T AA 7             | SINAI HEALTH SYS 3.034 01/20/2036.....       |  |                                 | 01/20/2014       | Sinking Fund Redemption..... |                                 | 70,000        | 70,000    | 70,000      | 69,998                                               |                                                    | 2                                                 |                                                                          | 2                                             |                                                        | 70,000                                                     |                                                         |                                              | 0                                         | 1,062                                                              | 01/20/2036                                | 1FE.....                                                     |
| 833312 AA 9             | SNOQUALMIE FR L+375 02/01/2014.....          |  |                                 | 02/01/2014       | Maturity.....                |                                 | 1,000,000     | 1,000,000 | 776,250     | 995,832                                              |                                                    | 4,168                                             |                                                                          | 4,168                                         |                                                        | 1,000,000                                                  |                                                         |                                              | 0                                         | 20,735                                                             | 02/01/2014                                | 5FE.....                                                     |
| 83546D AA 6             | SONIC 2011-1A A2 ABS 5.438 05/20/2041.....   |  |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 58,500        | 58,500    | 58,799      | 58,712                                               |                                                    | (13)                                              |                                                                          | (13)                                          |                                                        | 58,500                                                     |                                                         |                                              | 0                                         | 530                                                                | 05/20/2041                                | 3AM.....                                                     |
| 83611M HM 3             | SVHE 2005-B M2 MEZ STP 5/25/2035.....        |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 102,376       | 102,376   | 55,923      | 34,801                                               |                                                    | 2,151                                             |                                                                          | 2,151                                         |                                                        | 102,376                                                    |                                                         |                                              | 0                                         | 969                                                                | 05/25/2035                                | 1FM.....                                                     |
| 83612P AC 4             | SVHE 2007-1 2A2 SEQ FLT 03/25/37.....        |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,068,918     | 1,068,918 | 1,022,821   | 1,018,516                                            |                                                    | 31,363                                            |                                                                          | 31,363                                        |                                                        | 1,068,918                                                  |                                                         |                                              | 0                                         | 525                                                                | 03/25/2037                                | 1FM.....                                                     |
| 841215 AA 4             | SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033..... |  |                                 | 02/15/2014       | Sinking Fund Redemption..... |                                 | 160,459       | 160,459   | 160,459     | 160,460                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 160,459                                                    |                                                         |                                              | 0                                         | 3,188                                                              | 08/15/2033                                | 1FE.....                                                     |
| 84474Y AA 4             | SOUTHWEST AIR 6.15 08/01/22.....             |  |                                 | 02/01/2014       | Sinking Fund Redemption..... |                                 | 143,071       | 143,071   | 143,446     | 143,305                                              |                                                    | (3)                                               |                                                                          | (3)                                           |                                                        | 143,071                                                    |                                                         |                                              | 0                                         | 4,399                                                              | 08/01/2022                                | 1FE.....                                                     |
| 855541 AC 2             | STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....   |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 205,437       | 205,437   | 186,947     | 187,345                                              |                                                    | 9,275                                             |                                                                          | 9,275                                         |                                                        | 205,437                                                    |                                                         |                                              | 0                                         | 818                                                                | 01/25/2037                                | 1FM.....                                                     |
| 863572 LV 3             | SASC 1996-4 A SEQ CSTR 09/25/2031.....       |  |                                 | 01/25/2014       | Pass-Through Loss.....       |                                 |               | 0         | 0           |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 0                                                          |                                                         | (0)                                          | (0)                                       |                                                                    | 09/25/2031                                | 1FM.....                                                     |
| 863572 LV 3             | SASC 1996-4 A SEQ CSTR 09/25/2031.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 18,419        | 18,419    | 17,268      | 17,328                                               |                                                    | 776                                               |                                                                          | 776                                           |                                                        | 18,419                                                     |                                                         |                                              | 0                                         | 290                                                                | 09/25/2031                                | 1FM.....                                                     |
| 863576 EQ 3             | SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 665,720       | 665,720   | 441,951     | 464,522                                              |                                                    | 55,291                                            |                                                                          | 55,291                                        |                                                        | 665,720                                                    |                                                         |                                              | 0                                         | 565                                                                | 12/25/2035                                | 1FM.....                                                     |
| 863579 SU 3             | SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 488,011       | 488,011   | 374,826     | 376,770                                              |                                                    | 99,491                                            |                                                                          | 99,491                                        |                                                        | 488,011                                                    |                                                         |                                              | 0                                         | 1,944                                                              | 06/25/2035                                | 1FM.....                                                     |
| 863579 UL 0             | SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 32,229        | 32,229    | 24,293      | 1,422,942                                            |                                                    | 5,885                                             |                                                                          | 5,885                                         |                                                        | 32,229                                                     |                                                         |                                              | 0                                         | 68                                                                 | 07/25/2035                                | 1FM.....                                                     |
| 863579 VW 5             | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....    |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 17,907        | 17,907    | 12,535      | 12,177                                               |                                                    | 59                                                |                                                                          | 59                                            |                                                        | 17,907                                                     |                                                         |                                              | 0                                         | 21                                                                 | 08/25/2035                                | 1FM.....                                                     |
| 863579 XR 4             | SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35..... |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 211,754       | 211,754   | 163,580     | 5,557,074                                            |                                                    | 61,362                                            |                                                                          | 61,362                                        |                                                        | 211,754                                                    |                                                         |                                              | 0                                         | 2,886                                                              | 09/25/2035                                | 1FM.....                                                     |
| 86358E A8 9             | SAIL 2006-1 A3 SEQ FLT 01/25/2036.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 316,077       | 316,077   | 239,231     | 258,847                                              |                                                    | 4,115                                             |                                                                          | 4,115                                         |                                                        | 316,077                                                    |                                                         |                                              | 0                                         | 196                                                                | 01/25/2036                                | 1FM.....                                                     |
| 86358R DX 2             | SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 176,738       | 176,738   | 158,416     | 163,220                                              |                                                    | 172                                               |                                                                          | 172                                           |                                                        | 176,738                                                    |                                                         |                                              | 0                                         | 1,029                                                              | 08/25/2031                                | 1FM.....                                                     |
| 86358R FU 6             | SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 6,916         | 6,916     | 6,942       | 6,873                                                |                                                    | (44)                                              |                                                                          | (44)                                          |                                                        | 6,916                                                      |                                                         |                                              | 0                                         | 91                                                                 | 07/25/2031                                | 1FM.....                                                     |
| 86358R XY 8             | SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 166,410       | 166,410   | 131,072     | 136,555                                              |                                                    | 14,613                                            |                                                                          | 14,613                                        |                                                        | 166,410                                                    |                                                         |                                              | 0                                         | 1,042                                                              | 02/25/2032                                | 1FM.....                                                     |
| 86358R XZ 5             | SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 321,975       | 321,975   | 290,668     | 295,465                                              |                                                    | 18,468                                            |                                                                          | 18,468                                        |                                                        | 321,975                                                    |                                                         |                                              | 0                                         | 1,850                                                              | 02/25/2032                                | 1FM.....                                                     |
| 86358R YB 7             | SASC 2002-AL1 APO PO 02/25/2032.....         |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 48,451        | 48,451    | 34,551      | 38,415                                               |                                                    | 1,062                                             |                                                                          | 1,062                                         |                                                        | 48,451                                                     |                                                         |                                              | 0                                         |                                                                    | 02/25/2032                                | 1FM.....                                                     |
| 86359A ME 0             | SASC 2003-AL1 A SEQ 3.3565 4/25/31.....      |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 127,780       | 127,780   | 111,425     | 114,178                                              |                                                    | 10,267                                            |                                                                          | 10,267                                        |                                                        | 127,780                                                    |                                                         |                                              | 0                                         | 708                                                                | 04/25/2031                                | 1FM.....                                                     |
| 86359A MG 5             | SASC 2003-AL1 APO 4/25/31.....               |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 24,989        | 24,989    | 17,601      | 20,287                                               |                                                    | 1,375                                             |                                                                          | 1,375                                         |                                                        | 24,989                                                     |                                                         |                                              | 0                                         |                                                                    | 04/25/2031                                | 1FM.....                                                     |
| 86359A NF 6             | SASC 2003-5 A SEQ PT 6.00 08/28/2032.....    |  |                                 | 02/28/2014       | MBS Paydown.....             |                                 | 7,274         | 7,274     | 7,269       | 7,274                                                |                                                    |                                                   |                                                                          | 0                                             |                                                        | 7,274                                                      |                                                         |                                              | 0                                         |                                                                    | 08/28/2032                                | 6*.....                                                      |
| 86359A QS 5             | SASC 2003-10 A SEQ 6.0 4/25/33.....          |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 10,473        | 10,473    | 10,081      | 10,144                                               |                                                    |                                                   |                                                                          | 243                                           |                                                        | 10,473                                                     |                                                         |                                              | 0                                         | 132                                                                | 04/25/2033                                | 1FM.....                                                     |
| 86359A WR 0             | SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....    |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 561,313       | 561,313   | 468,069     | 482,030                                              |                                                    | 58,686                                            |                                                                          | 58,686                                        |                                                        | 561,313                                                    |                                                         |                                              | 0                                         | 3,053                                                              | 01/25/2031                                | 4AM.....                                                     |
| 86359A WT 6             | SASC 2003-AL2 APO 0.00 01/25/2031.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 119,433       | 119,433   | 92,859      | 100,582                                              |                                                    | 1,059                                             |                                                                          | 1,059                                         |                                                        | 119,433                                                    |                                                         |                                              | 0                                         |                                                                    | 01/25/2031                                | 3AM.....                                                     |
| 86359B LE 9             | SARM 2004-2 4A1 SEQ CSTR 03/25/34.....       |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 95,533        | 95,533    | 92,070      | 92,125                                               |                                                    | 1,451                                             |                                                                          | 1,451                                         |                                                        | 95,533                                                     |                                                         |                                              | 0                                         | 423                                                                | 03/25/2034                                | 1FM.....                                                     |
| 86359B RB 9             | SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....     |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 110,009       | 110,009   | 92,683      | 101,051                                              |                                                    | 1,455                                             |                                                                          | 1,455                                         |                                                        | 110,009                                                    |                                                         |                                              | 0                                         | 1,002                                                              | 05/25/2034                                | 1FM.....                                                     |
| 86359F AB 8             | SASC 2006-S2 A2 SEQ 5.50 6/25/36.....        |  |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 28,531        | 28,531    | 15,181      | 5,335                                                |                                                    | 5,888                                             |                                                                          | 5,888                                         |                                                        | 28,531                                                     |                                                         |                                              | 0                                         | 207                                                                | 06/25/2036                                | 1FM.....                                                     |
| 86359L NA 3             | SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45..... |  |                                 | 02/25/2014       | MBS Paydown.....             |                                 | 183,680       | 183,680   | 127,589     | 134,794                                              |                                                    | 20,305                                            |                                                                          | 20,305                                        |                                                        | 183,680                                                    |                                                         |                                              | 0                                         | 105                                                                | 09/25/2045                                | 1FM.....                                                     |

QE05.27

Statement as of March 31, 2014 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<br>Identification | Description                                   |     | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 86359Y AG 6             | SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....      |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 322,807       | 322,807   | 229,193     | 239,409                                              |                                                    | 11,412                                            |                                                                          | 11,412                                        |                                                        | 322,807                                                    |                                                         |                                              | 0                                         | 199                                                                | 03/25/2036                                | 1FM.....                                                     |
| 86360B AJ 7             | SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....  |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 117,677       | 117,677   | 94,494      | 120,087                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 117,677                                                    |                                                         |                                              | 0                                         | 1,000                                                              | 05/25/2036                                | 1FM.....                                                     |
| 86360B AJ 7             | SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....  |     |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 24,872    | 19,979      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 24,872                                                     |                                                         | (24,872)                                     | ....(24,872)                              | 210                                                                | 05/25/2036                                | 1FM.....                                                     |
| 86360B AJ 7             | SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....  |     |                                 | 03/31/2014       | Book Value Adjustment.....   |                                 |               |           |             | 8,220,222                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (24,872)                                                   |                                                         | 24,872                                       | 24,872                                    |                                                                    | 05/25/2036                                | 1FM.....                                                     |
| 863619 AB 8             | SASC 2007-OSI A2 SEQ FLT 06/25/2037.....      |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 294,878       | 294,878   | 278,660     | 280,971                                              |                                                    | 873                                               |                                                                          | 873                                           |                                                        | 294,878                                                    |                                                         |                                              | 0                                         | 117                                                                | 06/25/2037                                | 1FM.....                                                     |
| 86365D AC 3             | SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037..... |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 57,256        | 57,256    | 52,477      | 57,256                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 57,256                                                     |                                                         |                                              | 0                                         | 40                                                                 | 11/25/2037                                | 1FM.....                                                     |
| 86909# AA 5             | SUSQUEHANNA CTL 5.73 12/23/2036.....          |     |                                 | 03/23/2014       | Paydown.....                 |                                 | 8,919         | 8,919     | 8,919       | 8,919                                                |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 8,919                                                      |                                                         |                                              | 0                                         | 85                                                                 | 12/23/2036                                | 2FE.....                                                     |
| 872162 AK 8             | TAL 2012-1A ABS 3.86 05/20/2027.....          |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 200,000       | 200,000   | 199,923     | 199,934                                              |                                                    | 35                                                |                                                                          | 35                                            |                                                        | 200,000                                                    |                                                         |                                              | 0                                         | 1,287                                                              | 05/20/2027                                | 1FE.....                                                     |
| 87305N AV 0             | TTX CO 5.453 01/02/22.....                    |     |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | 371,410       | 371,410   | 371,410     | 335,472                                              |                                                    | 7                                                 |                                                                          | 7                                             |                                                        | 371,410                                                    |                                                         |                                              | 0                                         | 10,127                                                             | 01/02/2022                                | 1.....                                                       |
| 87305N AW 8             | TTX CO A2 5.503 01/02/2022.....               |     |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | 84,655        | 84,655    | 84,655      | 69,638                                               |                                                    | 6                                                 |                                                                          | 6                                             |                                                        | 84,655                                                     |                                                         |                                              | 0                                         | 2,329                                                              | 01/02/2022                                | 1.....                                                       |
| 87407P AA 8             | TAL 2013-1A A ABS 2.83 02/22/2038.....        |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 530,000       | 530,000   | 530,133     | 530,125                                              |                                                    | (4)                                               |                                                                          | (4)                                           |                                                        | 530,000                                                    |                                                         |                                              | 0                                         | 2,500                                                              | 02/22/2038                                | 1FE.....                                                     |
| 87407P AE 0             | TAL 2013-2A A ABS 3.55 11/20/2038.....        |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 162,500       | 162,500   | 162,430     | 163,795                                              |                                                    | 2                                                 |                                                                          | 2                                             |                                                        | 162,500                                                    |                                                         |                                              | 0                                         | 961                                                                | 11/20/2038                                | 1FE.....                                                     |
| 87407P AJ 9             | TAL 2014-1A A ABS SNR 3.51 02/22/2039.....    |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 41,667        | 41,667    | 41,666      | 41,666                                               |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 41,667                                                     |                                                         |                                              | 0                                         | 93                                                                 | 02/22/2039                                | 1FE.....                                                     |
| 87819# AA 2             | TD BK MIAMI CTL 3.79 1/15/2038.....           |     |                                 | 03/15/2014       | Paydown.....                 |                                 | 20,167        | 20,167    | 20,167      | 20,165                                               |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 20,167                                                     |                                                         |                                              | 0                                         | 128                                                                | 01/15/2038                                | 1.....                                                       |
| 881561 LE 2             | TMTS 2004-11HE A SEQ FLT 10/25/2035.....      |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 49,830        | 49,830    | 39,926      | 41,676                                               |                                                    | 4,878                                             |                                                                          | 4,878                                         |                                                        | 49,830                                                     |                                                         |                                              | 0                                         | 68                                                                 | 10/25/2035                                | 1FM.....                                                     |
| 881561 XJ 8             | TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....     |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 12,930        | 12,930    | 12,514      | 12,672                                               |                                                    | 7                                                 |                                                                          | 7                                             |                                                        | 12,930                                                     |                                                         |                                              | 0                                         | 74                                                                 | 08/25/2036                                | 1FM.....                                                     |
| 88156P AY 7             | TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....       |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 1,017,914     | 1,017,914 | 783,794     | 825,543                                              |                                                    | 73,720                                            |                                                                          | 73,720                                        |                                                        | 1,017,914                                                  |                                                         |                                              | 0                                         | 524                                                                | 08/25/2037                                | 1FM.....                                                     |
| 88157V AB 3             | TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....    |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 61,061        | 61,061    | 31,752      | 35,476                                               |                                                    | 16,128                                            |                                                                          | 16,128                                        |                                                        | 61,061                                                     |                                                         |                                              | 0                                         | 46                                                                 | 08/25/2038                                | 1FM.....                                                     |
| 883145 AJ 3             | TMCL 2011-1A A ABS 4.70 06/15/2026.....       | R.. |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 413,750       | 413,750   | 420,344     | 419,461                                              |                                                    | (177)                                             |                                                                          | (177)                                         |                                                        | 413,750                                                    |                                                         |                                              | 0                                         | 3,331                                                              | 06/15/2026                                | 1FE.....                                                     |
| 883145 AN 4             | TMCL 2012-1A A ABS 4.21 04/15/2027.....       | R.. |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 225,000       | 225,000   | 224,972     | 224,976                                              |                                                    | 1                                                 |                                                                          | 1                                             |                                                        | 225,000                                                    |                                                         |                                              | 0                                         | 1,579                                                              | 04/15/2027                                | 1FE.....                                                     |
| 88314R AA 4             | TMCL 2013-1A A SEQ 3.9 09/20/2038.....        | R.. |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 106,250       | 106,250   | 105,706     | 105,719                                              |                                                    | 14                                                |                                                                          | 14                                            |                                                        | 106,250                                                    |                                                         |                                              | 0                                         | 691                                                                | 09/20/2038                                | 1FE.....                                                     |
| 885220 DX 8             | TMST 2003-4 M1 MEZ FLT 09/25/2043.....        |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 169,305       | 169,305   | 143,063     | 143,406                                              |                                                    | 1,002                                             |                                                                          | 1,002                                         |                                                        | 169,305                                                    |                                                         |                                              | 0                                         | 212                                                                | 09/25/2043                                | 1FM.....                                                     |
| 885220 GK 3             | TMST 2004-4 5A SEQ CSTR 12/25/2044.....       |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 433,230       | 433,230   | 412,110     | 408,423                                              |                                                    | (510)                                             |                                                                          | (510)                                         |                                                        | 433,230                                                    |                                                         |                                              | 0                                         | 2,667                                                              | 12/25/2044                                | 1FM.....                                                     |
| 88522R AB 0             | TMST 2006-5 A2 SEQ FLT 10/25/46.....          |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 164,849       | 164,849   | 109,455     | 43,843                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 164,849                                                    |                                                         |                                              | 0                                         | 1,320                                                              | 10/25/2046                                | 1FM.....                                                     |
| 88522R AB 0             | TMST 2006-5 A2 SEQ FLT 10/25/46.....          |     |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 84,088    | 55,831      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 669                                                                | 10/25/2046                                | 1FM.....                                                     |
| 89412W AA 2             | TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035.....  | R.. |                                 | 01/25/2014       | MBS Paydown.....             |                                 | 290,367       | 290,367   | 227,938     | 227,938                                              |                                                    | 50                                                |                                                                          | 50                                            |                                                        | 290,367                                                    |                                                         |                                              | 0                                         | 481                                                                | 01/25/2035                                | 1FE.....                                                     |
| 89655Y AA 4             | TRL 2009-1A A ABS 6.657 11/16/2039.....       |     |                                 | 03/16/2014       | MBS Paydown.....             |                                 | 161,247       | 161,247   | 164,774     | 164,490                                              |                                                    | (46)                                              |                                                                          | (46)                                          |                                                        | 161,247                                                    |                                                         |                                              | 0                                         | 1,793                                                              | 11/16/2039                                | 1FE.....                                                     |
| 89656C AA 1             | TRL 2010-1A A ABS 5.194 10/16/2040.....       |     |                                 | 03/16/2014       | MBS Paydown.....             |                                 | 110,281       | 110,281   | 115,271     | 114,947                                              |                                                    | (856)                                             |                                                                          | (856)                                         |                                                        | 110,281                                                    |                                                         |                                              | 0                                         | 957                                                                | 10/16/2040                                | 1AM.....                                                     |
| 89678D AA 3             | TCF 2012-1A A ABS 4.21 05/14/2027.....        |     |                                 | 03/14/2014       | MBS Paydown.....             |                                 | 175,000       | 175,000   | 174,978     | 174,981                                              |                                                    | 1                                                 |                                                                          | 1                                             |                                                        | 175,000                                                    |                                                         |                                              | 0                                         | 1,228                                                              | 05/14/2027                                | 1FE.....                                                     |
| 89690E AA 5             | TRMF 2011-1A A1A ABS 4.37 07/15/41.....       |     |                                 | 03/15/2014       | MBS Paydown.....             |                                 | 331,269       | 331,269   | 331,269     | 331,270                                              |                                                    | (0)                                               |                                                                          | 0                                             |                                                        | 331,269                                                    |                                                         |                                              | 0                                         | 2,416                                                              | 07/15/2041                                | 1FE.....                                                     |
| 90272* AA 0             | UNITED HEALTH CARE CTL 3.50 5/15/2033.....    |     |                                 | 03/15/2014       | Paydown.....                 |                                 | 29,027        | 29,027    | 29,027      | 29,027                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 29,027                                                     |                                                         |                                              | 0                                         | 169                                                                | 05/15/2033                                | 1.....                                                       |
| 902756 AA 3             | UIRC-GSA III LLC 5.36 12/05/33.....           |     |                                 | 03/05/2014       | Paydown.....                 |                                 | 258,328       | 258,328   | 258,328     | 258,331                                              |                                                    | 3                                                 |                                                                          | 3                                             |                                                        | 258,328                                                    |                                                         |                                              | 0                                         | 3,157                                                              | 12/05/2033                                | 1.....                                                       |
| 90332U AE 3             | US AIRWAYS PASS-THR 991A 8.36 01/20/19.....   |     |                                 | 01/20/2014       | Sinking Fund Redemption..... |                                 | 238,452       | 238,452   | 243,817     | 238,452                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 238,452                                                    |                                                         |                                              | 0                                         | 9,967                                                              | 01/20/2019                                | 2FE.....                                                     |
| 907833 AE 7             | UNION PACIFIC RR 6.7 02/23/19.....            |     |                                 | 02/23/2014       | Sinking Fund Redemption..... |                                 | 101,323       | 101,323   | 97,539      | 100,103                                              |                                                    | 76                                                |                                                                          | 76                                            |                                                        | 101,323                                                    |                                                         |                                              | 0                                         | 3,394                                                              | 02/23/2019                                | 1FE.....                                                     |
| 90783T AA 8             | UNP CO 2004 TRST 04-1 5.404 07/02/2025.....   |     |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | 80,412        | 80,412    | 80,412      | 80,412                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 80,412                                                     |                                                         |                                              | 0                                         | 2,173                                                              | 07/02/2025                                | 1FE.....                                                     |
| 90783X AA 9             | UNION PACIFIC RR 6.176 01/02/31.....          |     |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | 113,208       | 113,208   | 113,208     | 113,191                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 113,208                                                    |                                                         |                                              | 0                                         | 3,496                                                              | 01/02/2031                                | 1FE.....                                                     |

QE05.28

**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<br>Identification | Description                                  |     | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 909287 AA 2             | UAL 2007 PT TRUST 6.636 07/02/22.....        |     |                                 | 01/02/2014       | Sinking Fund Redemption..... |                                 | 77,809        | 77,809     | 74,487      | 75,180                                               |                                                    | 1                                                 |                                                                          | 1                                             |                                                        | 77,809                                                     |                                                         |                                              | 0                                         | 2,582                                                              | 07/02/2022                                | 3FE.....                                                     |
| 926999 ZZ 9             | VILLAGE ROADSHOW TL A-2 L+375 11/21/2017.... | R.. |                                 | 01/27/2014       | Paydown.....                 |                                 | 21,250        | 21,250     | 21,258      | 21,303                                               |                                                    | (53)                                              |                                                                          | (53)                                          |                                                        | 21,250                                                     |                                                         |                                              | 0                                         | 331                                                                | 11/21/2017                                | 1FE.....                                                     |
| 92857W AD 2             | VODAFONE GROUP 5.375 01/30/2015.....         | R.. |                                 | 03/26/2014       | Make Whole Call.....         |                                 | 19,807,690    | 19,000,000 | 17,627,250  | 17,627,250                                           |                                                    | 216,320                                           |                                                                          | 216,320                                       |                                                        | 19,000,000                                                 |                                                         | 807,690                                      | 807,690                                   | 669,486                                                            | 01/30/2015                                | 1FE.....                                                     |
| 92857W AK 6             | VODAFONE GROUP 5.75 03/15/2016.....          | R.. |                                 | 03/26/2014       | Make Whole Call.....         |                                 | 12,101,320    | 11,000,000 | 11,110,700  | 11,110,700                                           |                                                    | 12,669                                            |                                                                          | 12,669                                        |                                                        | 11,098,471                                                 |                                                         | 1,002,849                                    | 1,002,849                                 | 335,576                                                            | 03/15/2016                                | 1FE.....                                                     |
| 929160 AF 6             | VULCAN MATERIALS 6.40 11/30/2017.....        |     |                                 | 03/10/2014       | Cash Tender.....             |                                 | 11,475,000    | 10,000,000 | 10,112,820  | 10,087,055                                           |                                                    | (3,885)                                           |                                                                          | (3,885)                                       |                                                        | 10,083,170                                                 |                                                         | 1,391,830                                    | 1,391,830                                 | 177,778                                                            | 11/30/2017                                | 3FE.....                                                     |
| 92922F W3 8             | WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035.....  |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 373,484       | 373,484    | 1,931,725   | 606,654                                              |                                                    | 1,303                                             |                                                                          | 1,303                                         |                                                        | 373,484                                                    |                                                         |                                              | 0                                         | 1,396                                                              | 09/25/2035                                | 1FM.....                                                     |
| 92925C CC 4             | WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46..... |     |                                 | 02/25/2014       | MBS Paydown.....             |                                 | 13,639        | 13,639     | 11,014      | 9,846                                                |                                                    | 3                                                 |                                                                          | 3                                             |                                                        | 13,639                                                     |                                                         |                                              | 0                                         | 20                                                                 | 01/25/2046                                | 1FM.....                                                     |
| 92925V AF 7             | WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....   |     |                                 | 02/25/2014       | Pass-Through Loss.....       |                                 |               | 6,963      | 5,570       |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        | 6,963                                                      |                                                         | (6,963)                                      | (6,963)                                   | 38                                                                 | 02/25/2037                                | 1FM.....                                                     |
| 92925V AF 7             | WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....   |     |                                 | 02/28/2014       | Book Value Adjustment.....   |                                 |               |            |             | 1,781,940                                            |                                                    |                                                   |                                                                          | 0                                             |                                                        | (6,963)                                                    |                                                         | 6,963                                        | 6,963                                     |                                                                    | 02/25/2037                                | 1FM.....                                                     |
| 92925V AF 7             | WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....   |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 70,331        | 71,753     | 56,153      | 70,331                                               |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 70,331                                                     |                                                         |                                              | 0                                         | 299                                                                | 02/25/2037                                | 1FM.....                                                     |
| 92935H AA 7             | WCP 2010-1 A 4.141 11/15/2015.....           |     |                                 | 03/15/2014       | Sinking Fund Redemption..... |                                 | 248,103       | 248,103    | 247,484     | 247,209                                              |                                                    | (56)                                              |                                                                          | (56)                                          |                                                        | 248,103                                                    |                                                         |                                              | 0                                         | 1,701                                                              | 11/15/2015                                | 1FE.....                                                     |
| 93114K AG 8             | WAL-MART STORES 8.8 12/30/14.....            |     |                                 | 01/01/2014       | Paydown.....                 |                                 | 334,084       | 334,084    | 399,732     | 337,823                                              |                                                    |                                                   |                                                                          | 0                                             |                                                        | 334,084                                                    |                                                         |                                              | 0                                         | 14,700                                                             | 12/30/2014                                | 1FE.....                                                     |
| 939336 QT 3             | WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....      |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 24,520        | 24,520     | 23,907      | 24,312                                               |                                                    | 84                                                |                                                                          | 84                                            |                                                        | 24,520                                                     |                                                         |                                              | 0                                         | 201                                                                | 03/25/2018                                | 1FM.....                                                     |
| 939336 TX 1             | WAMMS 2003-MS7 P PO 3/25/2033.....           |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 611           | 611        | 391         | 354                                                  |                                                    | (3)                                               |                                                                          | (3)                                           |                                                        | 611                                                        |                                                         |                                              | 0                                         |                                                                    | 03/25/2033                                | 1FM.....                                                     |
| 93934N AR 6             | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....    |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 10,478        | 10,478     | 8,160       | 10,690                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 10,478                                                     |                                                         |                                              | 0                                         | 10                                                                 | 07/25/2036                                | 1FM.....                                                     |
| 93934N AR 6             | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....    |     |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 13,620     | 10,583      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 15                                                                 | 07/25/2036                                | 1FM.....                                                     |
| 9497EU AD 9             | WFHET 2006-1 A4 SEQ FLT 05/25/2036.....      |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 206,008       | 206,008    | 173,562     | 191,129                                              |                                                    | 3,188                                             |                                                                          | 3,188                                         |                                                        | 206,008                                                    |                                                         |                                              | 0                                         | 122                                                                | 05/25/2036                                | 1FM.....                                                     |
| 94980G AR 2             | WFHET 2004-2 M4 MEZ FLT 5/25/2034.....       |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 86,783        | 86,783     | 59,880      | 58,104                                               |                                                    | 18,207                                            |                                                                          | 18,207                                        |                                                        | 86,783                                                     |                                                         |                                              | 0                                         | 292                                                                | 10/25/2034                                | 1FM.....                                                     |
| 94981S AN 4             | WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....    |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 915,119       | 915,119    | 923,234     | 877,648                                              |                                                    | (123)                                             |                                                                          | (123)                                         |                                                        | 915,119                                                    |                                                         |                                              | 0                                         | 8,638                                                              | 01/25/2036                                | 1FM.....                                                     |
| 949837 BQ 0             | WFMBS 2007-10 1A39 PT INV 7/25/2037.....     |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 67,603        | 62,754     | 67,718      | 49,431                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 67,603                                                     |                                                         |                                              | 0                                         | 4,469                                                              | 07/25/2037                                | 1FM.....                                                     |
| 949837 BQ 0             | WFMBS 2007-10 1A39 PT INV 7/25/2037.....     |     |                                 | 03/25/2014       | Pass-Through Loss.....       |                                 |               | 19,144     | 20,644      |                                                      |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         | 638                                                                | 07/25/2037                                | 1FM.....                                                     |
| 94983K AE 9             | WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....   |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 102,660       | 102,660    | 78,535      | 81,606                                               |                                                    | 17,680                                            |                                                                          | 17,680                                        |                                                        | 102,660                                                    |                                                         |                                              | 0                                         | 450                                                                | 03/25/2036                                | 1FM.....                                                     |
| 94983Q AJ 5             | WFMBS 2006-3 A9 SEQ 5.50 03/25/2036.....     |     |                                 | 02/25/2014       | MBS Paydown.....             |                                 | 229,432       | 229,432    | 231,101     | 229,433                                              |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 229,432                                                    |                                                         |                                              | 0                                         | 1,691                                                              | 03/25/2036                                | 1FM.....                                                     |
| 94983Q AN 6             | WFMBS 2006-3 APO PO 3/25/2036.....           |     |                                 | 01/31/2014       | Book Value Adjustment.....   |                                 |               |            |             | 72,740                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        |                                                            |                                                         |                                              | 0                                         |                                                                    | 03/25/2036                                | 1FM.....                                                     |
| 94983Q AN 6             | WFMBS 2006-3 APO PO 3/25/2036.....           |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 25,623        | 25,623     | 14,605      | 13,391                                               |                                                    | 10,142                                            |                                                                          | 10,142                                        |                                                        | 25,623                                                     |                                                         |                                              | 0                                         |                                                                    | 03/25/2036                                | 1FM.....                                                     |
| 94983T AJ 9             | WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....  |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 378,848       | 378,848    | 335,754     | 331,291                                              |                                                    | 20,144                                            |                                                                          | 20,144                                        |                                                        | 378,848                                                    |                                                         |                                              | 0                                         | 1,301                                                              | 03/25/2036                                | 1FM.....                                                     |
| 94986L AJ 3             | WFMBS 2007-16 1APO PO 12/28/2037.....        |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 147,788       | 147,788    | 118,692     | 113,353                                              |                                                    | 24,144                                            |                                                                          | 24,144                                        |                                                        | 147,788                                                    |                                                         |                                              | 0                                         |                                                                    | 12/28/2037                                | 1FM.....                                                     |
| 94986M AA 0             | WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38..   |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 172,282       | 172,282    | 173,251     | 172,604                                              |                                                    | (934)                                             |                                                                          | (934)                                         |                                                        | 172,282                                                    |                                                         |                                              | 0                                         | 1,581                                                              | 01/25/2038                                | 2FM.....                                                     |
| 949912 AA 7             | WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.....     |     |                                 | 03/25/2014       | MBS Paydown.....             |                                 | 61,186        | 61,186     | 56,750      | 57,094                                               |                                                    | 2,096                                             |                                                                          | 2,096                                         |                                                        | 61,186                                                     |                                                         |                                              | 0                                         | 615                                                                | 09/25/2033                                | 1FM.....                                                     |
| 95259# AA 2             | WALGREEN CO-W DUNDE IL 6.69 12/15/18.....    |     |                                 | 03/15/2014       | Paydown.....                 |                                 | 43,521        | 43,521     | 46,918      | 45,393                                               |                                                    | (54)                                              |                                                                          | (54)                                          |                                                        | 43,521                                                     |                                                         |                                              | 0                                         | 486                                                                | 12/15/2018                                | 2.....                                                       |
| 96032Q AA 0             | WESTR 2012-1 A ABS 4.50 09/20/2025.....      |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 342,985       | 342,985    | 342,985     | 341,791                                              |                                                    | 72                                                |                                                                          | 72                                            |                                                        | 342,985                                                    |                                                         |                                              | 0                                         | 2,577                                                              | 09/20/2025                                | 1FE.....                                                     |
| 96032T AA 4             | WESTR 2012-2A A ABS 3.0 01/20/2025.....      |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 432,926       | 432,926    | 432,926     | 431,672                                              |                                                    | 47                                                |                                                                          | 47                                            |                                                        | 432,926                                                    |                                                         |                                              | 0                                         | 2,163                                                              | 01/20/2025                                | 1FE.....                                                     |
| 96032V AA 9             | WESTR 2013-1A A ABS 2.25 08/20/2025.....     |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 672,702       | 672,702    | 672,702     | 672,411                                              |                                                    | 163                                               |                                                                          | 163                                           |                                                        | 672,702                                                    |                                                         |                                              | 0                                         | 2,501                                                              | 08/20/2025                                | 1FE.....                                                     |
| 96032V AB 7             | WESTR 2013-1A B ABS 3.75 08/20/2025.....     |     |                                 | 03/20/2014       | MBS Paydown.....             |                                 | 114,359       | 114,359    | 114,359     | 114,277                                              |                                                    | 46                                                |                                                                          | 46                                            |                                                        | 114,359                                                    |                                                         |                                              | 0                                         | 709                                                                | 08/20/2025                                | 2AM.....                                                     |
| 96928* CN 5             | WALGREEN-AURORA IN 6.66 9/15/2031.....       |     |                                 | 03/15/2014       | Paydown.....                 |                                 | 22,961        | 22,961     | 22,961      | 22,961                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 22,961                                                     |                                                         |                                              | 0                                         | 255                                                                | 09/15/2031                                | 2.....                                                       |
| 96928* CP 0             | WALGREENS PROVIDENCE RI 6.66 10/15/32.....   |     |                                 | 03/15/2014       | Paydown.....                 |                                 | 26,720        | 26,720     | 26,720      | 26,720                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 26,720                                                     |                                                         |                                              | 0                                         | 297                                                                | 10/15/2032                                | 2.....                                                       |

QE05.29

**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<br>F<br>o<br>r<br>e<br>i<br>g<br>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<br>Identification                                  | Description                                  |  | Disposal<br>Date                     | Name of Purchaser |   | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |
| 96928* CQ 8                                              | WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....  |  | 03/15/2014                           | Paydown.....      |   |                                 | 21,864        | 21,864      | 21,864      | 21,864                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 21,864                                                     |                                                         |                                              | 0                                         | 243                                                                | 06/15/2033                                | 2.....                                                       |
| 96928* CR 6                                              | WALGREEN-CHICAGO 6.66 5/15/2034.....         |  | 03/15/2014                           | Paydown.....      |   |                                 | 26,770        | 26,770      | 26,770      | 26,770                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 26,770                                                     |                                                         |                                              | 0                                         | 298                                                                | 05/15/2034                                | 2.....                                                       |
| 96928* CS 4                                              | WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....  |  | 03/15/2014                           | Paydown.....      |   |                                 | 17,861        | 17,861      | 17,861      | 17,861                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 17,861                                                     |                                                         |                                              | 0                                         | 199                                                                | 10/15/2033                                | 2.....                                                       |
| 96928* CU 9                                              | LOWES WM BLAIR PASS 5.90 02/15/2029.....     |  | 03/15/2014                           | Paydown.....      |   |                                 | 115,262       | 115,262     | 116,348     | 116,158                                              |                                                    | (11)                                              |                                                                          | (11)                                          |                                                        | 115,262                                                    |                                                         |                                              | 0                                         | 1,135                                                              | 02/15/2029                                | 1.....                                                       |
| 96928* CX 3                                              | HD WM BLAIR SER 2010-A 6.19 1/15/2035.....   |  | 03/15/2014                           | Paydown.....      |   |                                 | 43,080        | 43,080      | 43,515      | 43,466                                               |                                                    | (2)                                               |                                                                          | (2)                                           |                                                        | 43,080                                                     |                                                         |                                              | 0                                         | 445                                                                | 01/15/2035                                | 1.....                                                       |
| 96928* CZ 8                                              | CVS CAREMARK SER 2010E 7.25 1/15/2036.....   |  | 03/15/2014                           | Paydown.....      |   |                                 | 15,985        | 15,985      | 16,148      | 16,132                                               |                                                    | (1)                                               |                                                                          | (1)                                           |                                                        | 15,985                                                     |                                                         |                                              | 0                                         | 194                                                                | 01/15/2036                                | 2.....                                                       |
| 96928* DA 2                                              | VET AFFAIR HENDERSON NV 5.37 8/15/2031.....  |  | 03/15/2014                           | Paydown.....      |   |                                 | 164,112       | 164,112     | 165,880     | 165,584                                              |                                                    | (11)                                              |                                                                          | (11)                                          |                                                        | 164,112                                                    |                                                         |                                              | 0                                         | 1,106                                                              | 08/15/2031                                | 1.....                                                       |
| 96928* DE 4                                              | KOHL'S CORP CTL 5.80 1/25/2029.....          |  | 03/25/2014                           | Paydown.....      |   |                                 | 170,934       | 170,934     | 172,523     | 172,271                                              |                                                    | (20)                                              |                                                                          | (20)                                          |                                                        | 170,934                                                    |                                                         |                                              | 0                                         | 1,655                                                              | 01/25/2029                                | 2.....                                                       |
| 96928* DH 7                                              | WAL-MART JOHNSON CNTY NY 4.56 8/15/2030..... |  | 03/15/2014                           | Paydown.....      |   |                                 | 89,833        | 89,833      | 90,679      | 90,557                                               |                                                    | (8)                                               |                                                                          | (8)                                           |                                                        | 89,833                                                     |                                                         |                                              | 0                                         | 684                                                                | 08/15/2030                                | 1.....                                                       |
| 96928* DJ 3                                              | FRANKLIN COUNTY OH 5.25 9/15/2031.....       |  | 03/15/2014                           | Paydown.....      |   |                                 | 54,479        | 54,479      | 54,479      | 54,479                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 54,479                                                     |                                                         |                                              | 0                                         | 359                                                                | 09/15/2031                                | 1.....                                                       |
| 96928* DZ 7                                              | BANK OF AMERICA 2011-D 5.60 10/15/2029.....  |  | 03/15/2014                           | Paydown.....      |   |                                 | 73,909        | 73,909      | 74,589      | 74,499                                               |                                                    | (6)                                               |                                                                          | (6)                                           |                                                        | 73,909                                                     |                                                         |                                              | 0                                         | 691                                                                | 10/15/2029                                | 1.....                                                       |
| 96928* EN 3                                              | VET AFFAIRS MANSFIELD OH 4.16 2/15/2034..... |  | 03/15/2014                           | Paydown.....      |   |                                 | 26,360        | 26,360      | 26,644      | 26,609                                               |                                                    | (4)                                               |                                                                          | (4)                                           |                                                        | 26,360                                                     |                                                         |                                              | 0                                         | 274                                                                | 02/15/2034                                | 1.....                                                       |
| 96928* EZ 6                                              | VHA CTL SERIES 2012-I 5.04 9/15/2033.....    |  | 03/15/2014                           | Paydown.....      |   |                                 | 34,268        | 34,268      | 34,268      | 34,267                                               |                                                    |                                                   |                                                                          | 0                                             |                                                        | 34,268                                                     |                                                         |                                              | 0                                         | 288                                                                | 09/15/2033                                | 2.....                                                       |
| 96928* FH 5                                              | LA FARGE CTL SER 2013-D 6.17 4/15/2025.....  |  | 03/15/2014                           | Paydown.....      |   |                                 | 129,775       | 129,775     | 129,775     | 129,776                                              |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 129,775                                                    |                                                         |                                              | 0                                         | 1,337                                                              | 04/15/2025                                | 3.....                                                       |
| 96928* FQ 5                                              | GSA PORTLAND OR CTL 4.01 9/15/2033.....      |  | 03/15/2014                           | Paydown.....      |   |                                 | 82,795        | 82,795      | 82,795      | 82,795                                               |                                                    | (0)                                               |                                                                          | (0)                                           |                                                        | 82,795                                                     |                                                         |                                              | 0                                         | 508                                                                | 09/15/2033                                | 1Z.....                                                      |
| 96928@ AA 3                                              | SOUTH CAROLINA CTL 4.00 6/15/2023.....       |  | 03/15/2014                           | Paydown.....      |   |                                 | 133,079       | 133,079     | 133,079     | 133,064                                              |                                                    | 0                                                 |                                                                          | 0                                             |                                                        | 133,079                                                    |                                                         |                                              | 0                                         | 888                                                                | 06/15/2023                                | 1Z.....                                                      |
| 97358F AB 6                                              | WINDSOR FINANCING TL B L+500 12/5/2017.....  |  | 03/31/2014                           | Paydown.....      |   |                                 | 38,455        | 38,455      | 38,070      | 38,137                                               |                                                    | 319                                               |                                                                          | 319                                           |                                                        | 38,455                                                     |                                                         |                                              | 0                                         | 588                                                                | 12/05/2017                                | 3FE.....                                                     |
| 3899999. Total Bonds - Industrial and Miscellaneous..... |                                              |  |                                      |                   |   |                                 | 458,162,860   | 459,564,382 | 439,107,635 | 896,599,495                                          | 3,845                                              | 3,441,228                                         | 0                                                                        | 3,445,073                                     | 0                                                      | 451,127,019                                                | 0                                                       | 7,035,842                                    | 7,035,842                                 | 6,749,908                                                          | XXX...                                    | XXX...                                                       |
| 8399997. Total Bonds - Part 4.....                       |                                              |  |                                      |                   |   |                                 | 475,772,529   | 477,174,050 | 457,028,033 | 914,327,137                                          | 3,845                                              | 3,282,606                                         | 0                                                                        | 3,286,451                                     | 0                                                      | 468,736,687                                                | 0                                                       | 7,035,842                                    | 7,035,842                                 | 7,111,200                                                          | XXX...                                    | XXX...                                                       |
| 8399999. Total Bonds.....                                |                                              |  |                                      |                   |   |                                 | 475,772,529   | 477,174,050 | 457,028,033 | 914,327,137                                          | 3,845                                              | 3,282,606                                         | 0                                                                        | 3,286,451                                     | 0                                                      | 468,736,687                                                | 0                                                       | 7,035,842                                    | 7,035,842                                 | 7,111,200                                                          | XXX...                                    | XXX...                                                       |

**Common Stocks - Industrial and Miscellaneous**

|             |                                       |     |            |                            |            |           |     |           |           |           |  |  |  |           |  |         |       |         |         |  |     |        |
|-------------|---------------------------------------|-----|------------|----------------------------|------------|-----------|-----|-----------|-----------|-----------|--|--|--|-----------|--|---------|-------|---------|---------|--|-----|--------|
| 001747 AE 4 | AMMC CLO 2012-11A SUB 0 10/30/23..... | R.. | 02/28/2014 | Book Value Adjustment..... |            | 76,320    | XXX |           |           |           |  |  |  | 0         |  | 76,320  |       |         | 0       |  | XXX | U..... |
| 001750 AB 4 | AMMC CLO 2011-9A 01-15-22.....        | R.. | 01/31/2014 | Book Value Adjustment..... |            | 213,046   | XXX |           |           |           |  |  |  | 0         |  | 213,046 |       |         | 0       |  | XXX | U..... |
| 001752 AE 4 | AMMC CLO 2012-10A SUB 04/11/22.....   | R.. | 01/31/2014 | Book Value Adjustment..... |            | 268,481   | XXX |           |           |           |  |  |  | 0         |  | 268,481 |       |         | 0       |  | XXX | U..... |
| 00176E AE 7 | AMMC CLO 2013-12A SUB 0 05/10/25..... | R.. | 02/28/2014 | Book Value Adjustment..... |            | 168,757   | XXX |           |           |           |  |  |  | 0         |  | 168,757 |       |         | 0       |  | XXX | U..... |
| 02376r 10 2 | AMERICAN AIRLINES GROUP INC.....      |     | 03/10/2014 | Claim settlement.....      |            | 5,054     | XXX |           |           |           |  |  |  | 0         |  |         | 5,054 | 5,054   |         |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 01/23/2014 | FRIEDMAN BILLINGS RAMSEY   | 25,400.000 | 595,772   | XXX | 394,716   | 577,850   | (183,134) |  |  |  | (183,134) |  | 394,716 |       | 201,056 | 201,056 |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 01/24/2014 | FRIEDMAN BILLINGS RAMSEY   | 19,500.000 | 455,865   | XXX | 303,030   | 443,625   | (140,595) |  |  |  | (140,595) |  | 303,030 |       | 152,835 | 152,835 |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 01/28/2014 | FRIEDMAN BILLINGS RAMSEY   | 12,000.000 | 275,860   | XXX | 185,273   | 273,000   | (87,727)  |  |  |  | (87,727)  |  | 185,273 |       | 90,586  | 90,586  |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 01/30/2014 | FRIEDMAN BILLINGS RAMSEY   | 15,000.000 | 348,000   | XXX | 231,089   | 341,250   | (110,162) |  |  |  | (110,162) |  | 231,089 |       | 116,911 | 116,911 |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 02/05/2014 | FRIEDMAN BILLINGS RAMSEY   | 6,000.000  | 136,352   | XXX | 92,435    | 136,500   | (44,065)  |  |  |  | (44,065)  |  | 92,435  |       | 43,916  | 43,916  |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 02/11/2014 | FRIEDMAN BILLINGS RAMSEY   | 5,827.000  | 133,171   | XXX | 89,770    | 132,564   | (42,794)  |  |  |  | (42,794)  |  | 89,770  |       | 43,401  | 43,401  |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 02/14/2014 | FRIEDMAN BILLINGS RAMSEY   | 8,300.000  | 189,495   | XXX | 127,869   | 188,825   | (60,956)  |  |  |  | (60,956)  |  | 127,869 |       | 61,626  | 61,626  |  | XXX | L..... |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A.....      |     | 02/18/2014 | FRIEDMAN BILLINGS RAMSEY   | 5,873.000  | 134,478   | XXX | 90,479    | 133,611   | (43,132)  |  |  |  | (43,132)  |  | 90,479  |       | 43,999  | 43,999  |  | XXX | L..... |
| 337930 70 5 | FLAGSTAR BANCORP, INC. NEW.....       |     | 01/10/2014 | FRIEDMAN BILLINGS RAMSEY   | 62,500.000 | 1,263,297 | XXX | 3,176,496 | 1,193,845 | (238,427) |  |  |  | (238,427) |  | 987,823 |       | 275,473 | 275,473 |  | XXX | L..... |
| 337930 70 5 | FLAGSTAR BANCORP, INC. NEW.....       |     | 01/13/2014 | FRIEDMAN BILLINGS RAMSEY   | 18,000.000 | 360,843   | XXX | 289,242   | 353,160   | (63,918)  |  |  |  | (63,918)  |  | 289,242 |       | 71,601  | 71,601  |  | 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<br>Identification                                          | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser             | Number of<br>Shares of<br>Stock | Consideration    | Par Value     | Actual Cost      | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 337930 70 5                                                      | FLAGSTAR BANCORP, INC. NEW.....           |  | .....                           | 01/14/2014       | FRIEDMAN BILLINGS RAMSEY      | .....4,950.000                  | .....100,674     | .....XXX..... | .....79,036      | .....97,119                                          | .....(18,083)                                      | .....                                             | .....                                                                    | .....(18,083)                                 | .....                                                  | .....79,036                                                | .....                                                   | .....21,638                                  | .....21,638                               | .....                                                              | .....XXX...                               | L.....                                                       |
| 337930 70 5                                                      | FLAGSTAR BANCORP, INC. NEW.....           |  | .....                           | 01/15/2014       | FRIEDMAN BILLINGS RAMSEY      | .....25,000.000                 | .....499,074     | .....XXX..... | .....393,784     | .....490,500                                         | .....(96,716)                                      | .....                                             | .....                                                                    | .....(96,716)                                 | .....                                                  | .....393,784                                               | .....                                                   | .....105,290                                 | .....105,290                              | .....                                                              | .....XXX...                               | L.....                                                       |
| 337930 70 5                                                      | FLAGSTAR BANCORP, INC. NEW.....           |  | .....                           | 01/16/2014       | FRIEDMAN BILLINGS RAMSEY      | .....17,706.000                 | .....354,872     | .....XXX..... | .....265,883     | .....347,392                                         | .....(81,509)                                      | .....                                             | .....                                                                    | .....(81,509)                                 | .....                                                  | .....265,883                                               | .....                                                   | .....88,989                                  | .....88,989                               | .....                                                              | .....XXX...                               | L.....                                                       |
| 337930 70 5                                                      | FLAGSTAR BANCORP, INC. NEW.....           |  | .....                           | 01/21/2014       | FRIEDMAN BILLINGS RAMSEY      | .....10,000.000                 | .....202,120     | .....XXX..... | .....145,381     | .....196,200                                         | .....(50,819)                                      | .....                                             | .....                                                                    | .....(50,819)                                 | .....                                                  | .....145,381                                               | .....                                                   | .....56,739                                  | .....56,739                               | .....                                                              | .....XXX...                               | L.....                                                       |
| 337930 70 5                                                      | FLAGSTAR BANCORP, INC. NEW.....           |  | .....                           | 01/23/2014       | FRIEDMAN BILLINGS RAMSEY      | .....15,750.000                 | .....334,490     | .....XXX..... | .....228,275     | .....309,015                                         | .....(80,740)                                      | .....                                             | .....                                                                    | .....(80,740)                                 | .....                                                  | .....228,275                                               | .....                                                   | .....106,214                                 | .....106,214                              | .....                                                              | .....XXX...                               | L.....                                                       |
| 371866 ZA 5                                                      | GENESIS GRP WTS \$0.01 09/17/2014.....    |  | .....                           | 01/01/2014       | Stock Split 0.0 for 0.0.....  | .....102,123.850                | .....            | .....XXX..... | .....            | .....                                                | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....                                                              | .....XXX...                               | A.....                                                       |
| 716933 10 6                                                      | PHARMACYCLICS INC.....                    |  | .....                           | 02/19/2014       | STRATEGAS RESEARCH.....       | .....20,000.000                 | .....2,762,848   | .....XXX..... | .....606,946     | .....2,115,600                                       | .....(1,508,654)                                   | .....                                             | .....                                                                    | .....(1,508,654)                              | .....                                                  | .....606,946                                               | .....                                                   | .....2,155,902                               | .....2,155,902                            | .....                                                              | .....XXX...                               | L.....                                                       |
| 76155G 10 7                                                      | REVOLUTION LIGHTING TECHNOLOGIES INC..... |  | .....                           | 03/10/2014       | ISI GROUP.....                | .....350,000.000                | .....1,410,755   | .....XXX..... | .....409,500     | .....1,198,750                                       | .....(789,250)                                     | .....                                             | .....                                                                    | .....(789,250)                                | .....                                                  | .....409,500                                               | .....                                                   | .....1,001,255                               | .....1,001,255                            | .....                                                              | .....XXX...                               | L.....                                                       |
| 76155G 10 7                                                      | REVOLUTION LIGHTING TECHNOLOGIES INC..... |  | .....                           | 03/11/2014       | ISI GROUP.....                | .....19,550.000                 | .....78,187      | .....XXX..... | .....22,874      | .....66,959                                          | .....(44,085)                                      | .....                                             | .....                                                                    | .....(44,085)                                 | .....                                                  | .....22,874                                                | .....                                                   | .....55,313                                  | .....55,313                               | .....                                                              | .....XXX...                               | L.....                                                       |
| 86181Q 10 2                                                      | STONEGATE MORTGAGE CORP.....              |  | .....                           | 01/27/2014       | Exchanged.....                | .....500,000.000                | .....9,000,000   | .....XXX..... | .....9,000,000   | .....8,265,000                                       | .....735,000                                       | .....                                             | .....                                                                    | .....735,000                                  | .....                                                  | .....9,000,000                                             | .....                                                   | .....                                        | .....0                                    | .....                                                              | .....XXX...                               | U.....                                                       |
| 92857W 30 8                                                      | VODAFONE GROUP PLC-SP ADR.....            |  | R..                             | 02/21/2014       | Stock Split 6.0 for 11.0..... | .....59,319.000                 | .....            | .....XXX..... | .....            | .....366,298                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                      | .....                                                   | .....                                        | .....0                                    | .....                                                              | .....XXX...                               | L.....                                                       |
| 9099999. Total Common Stocks - Industrial and Miscellaneous..... |                                           |  |                                 |                  |                               |                                 | .....19,367,810  | .....XXX..... | .....16,132,078  | .....17,227,062                                      | .....(2,949,764)                                   | .....0                                            | .....0                                                                   | .....(2,949,764)                              | .....0                                                 | .....14,670,010                                            | .....0                                                  | .....4,697,800                               | .....4,697,800                            | .....0                                                             | .....XXX...                               | ..XXX...                                                     |
| 9799997. Total Common Stocks - Part 4.....                       |                                           |  |                                 |                  |                               |                                 | .....19,367,810  | .....XXX..... | .....16,132,078  | .....17,227,062                                      | .....(2,949,764)                                   | .....0                                            | .....0                                                                   | .....(2,949,764)                              | .....0                                                 | .....14,670,010                                            | .....0                                                  | .....4,697,800                               | .....4,697,800                            | .....0                                                             | .....XXX...                               | ..XXX...                                                     |
| 9799999. Total Common Stocks.....                                |                                           |  |                                 |                  |                               |                                 | .....19,367,810  | .....XXX..... | .....16,132,078  | .....17,227,062                                      | .....(2,949,764)                                   | .....0                                            | .....0                                                                   | .....(2,949,764)                              | .....0                                                 | .....14,670,010                                            | .....0                                                  | .....4,697,800                               | .....4,697,800                            | .....0                                                             | .....XXX...                               | ..XXX...                                                     |
| 9899999. Total Preferred and Common Stocks.....                  |                                           |  |                                 |                  |                               |                                 | .....19,367,810  | .....XXX..... | .....16,132,078  | .....17,227,062                                      | .....(2,949,764)                                   | .....0                                            | .....0                                                                   | .....(2,949,764)                              | .....0                                                 | .....14,670,010                                            | .....0                                                  | .....4,697,800                               | .....4,697,800                            | .....0                                                             | .....XXX...                               | ..XXX...                                                     |
| 9999999. Total Bonds, Preferred and Common Stocks.....           |                                           |  |                                 |                  |                               |                                 | .....495,140,339 | .....XXX..... | .....473,160,111 | .....931,554,199                                     | .....(2,945,919)                                   | .....3,282,606                                    | .....0                                                                   | .....336,687                                  | .....0                                                 | .....483,406,697                                           | .....0                                                  | 11,733,642                                   | 11,733,642                                | ..7,111,200                                                        | .....XXX...                               | ..XXX...                                                     |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....5.

Statement as of March 31, 2014 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) |
| Purchased Options - Hedging Other - Call Options and Warrants |                                                                         |                              |                     |                                                 |             |                                |                     |                 |                                               |                                                                  |                                                      |                     |                               |       |                |                                          |                                            |                                         |                                              |                    |                                    |                                                         |
| 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                                                      | .....                                                | .....               | .....281,482                  | *#... | .....281,482   | .....22,804                              | .....                                      | .....(20,009)                           | .....                                        | .....              | 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                                                      | .....                                                | .....               | .....193,436                  | *#... | .....193,436   | .....22,502                              | .....                                      | .....(17,057)                           | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....245,746                  | *#... | .....245,746   | .....36,581                              | .....                                      | .....(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     | ...1,651.4200                                 | .....89,712                                                      | .....                                                | .....               | .....205,708                  | *#... | .....205,708   | .....34,386                              | .....                                      | .....(22,428)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .08/09/2013 | .08/08/2014                    | .....               | ..2,397,457     | ...1,691.6600                                 | .....74,475                                                      | .....                                                | .....               | .....168,391                  | *#... | .....168,391   | .....28,821                              | .....                                      | .....(18,619)                           | .....                                        | .....              | 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     | ...1,685.6300                                 | .....67,572                                                      | .....                                                | .....               | .....170,697                  | *#... | .....170,697   | .....27,729                              | .....                                      | .....(16,893)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | .10/11/2013 | .10/09/2014                    | .....               | ..3,003,786     | ...1,658.6700                                 | .....144,732                                                     | .....                                                | .....               | .....336,114                  | *#... | .....336,114   | .....55,881                              | .....                                      | .....(36,183)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | ROYAL BANK OF CANADA..                          | .11/15/2013 | .11/13/2014                    | .....               | ..2,437,077     | ...1,778.6490                                 | .....84,444                                                      | .....                                                | .....               | .....107,842                  | *#... | .....107,842   | .....12,028                              | .....                                      | .....(21,111)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .12/13/2013 | .12/11/2014                    | .....               | ..3,700,330     | ...1,783.4721                                 | .....108,242                                                     | .....                                                | .....               | .....181,764                  | *#... | .....181,764   | .....13,310                              | .....                                      | .....(27,060)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .01/10/2014 | .01/08/2015                    | .....               | ..1,462,595     | .....                                         | .....                                                            | ..41,335                                             | .....               | .....44,584                   | *#... | .....44,584    | .....10,138                              | .....                                      | .....(6,889)                            | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .02/14/2014 | .02/13/2015                    | .....               | ..2,397,000     | ...1,818.3246                                 | .....                                                            | ..81,072                                             | .....               | .....101,822                  | *#... | .....101,822   | .....27,505                              | .....                                      | .....(6,756)                            | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | WELLS FARGO.....                                | .03/14/2014 | .03/12/2015                    | .....               | ..2,486,998     | ...1,867.1530                                 | .....                                                            | ..67,025                                             | .....               | .....78,265                   | *#... | .....78,265    | .....11,240                              | .....                                      | .....                                   | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....3,672,974                | *#... | .....3,672,974 | .....632,383                             | .....                                      | .....(465,061)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....8,047,697                | *#... | .....8,047,697 | .....1,375,332                           | .....                                      | .....(969,030)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,883,801                | *#... | .....2,883,801 | .....324,340                             | .....                                      | .....(322,543)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....885,911                  | *#... | .....885,911   | .....494,190                             | .....                                      | .....(52,989)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,529,327                | *#... | .....2,529,327 | .....465,015                             | .....                                      | .....(331,871)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....6,804,902                | *#... | .....6,804,902 | .....1,238,469                           | .....                                      | .....(849,285)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,252,035                | *#... | .....2,252,035 | .....269,038                             | .....                                      | .....(267,537)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....711,902                  | *#... | .....711,902   | .....511,862                             | .....                                      | .....(50,641)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,523,749                | *#... | .....2,523,749 | .....512,716                             | .....                                      | .....(317,223)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....8,710,233                | *#... | .....8,710,233 | .....1,794,490                           | .....                                      | .....(1,043,310)                        | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,842,056                | *#... | .....2,842,056 | .....325,058                             | .....                                      | .....(296,049)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....356,688                  | *#... | .....356,688   | .....154,780                             | .....                                      | .....(44,697)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,733,938                | *#... | .....2,733,938 | .....628,704                             | .....                                      | .....(348,433)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....7,766,151                | *#... | .....7,766,151 | .....1,801,402                           | .....                                      | .....(951,478)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,604,355                | *#... | .....2,604,355 | .....531,278                             | .....                                      | .....(269,329)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....501,487                  | *#... | .....501,487   | .....334,460                             | .....                                      | .....(69,732)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,892,067                | *#... | .....2,892,067 | .....660,084                             | .....                                      | .....(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                                                   | .....                                                | .....               | .....9,609,787                | *#... | .....9,609,787 | .....2,217,254                           | .....                                      | .....(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                                                   | .....                                                | .....               | .....3,054,409                | *#... | .....3,054,409 | .....434,622                             | .....                                      | .....(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                                                     | .....                                                | .....               | .....322,551                  | *#... | .....322,551   | .....145,384                             | .....                                      | .....(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                                                   | .....                                                | .....               | .....3,174,618                | *#... | .....3,174,618 | .....656,139                             | .....                                      | .....(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                                                   | .....                                                | .....               | .....6,053,934                | *#... | .....6,053,934 | .....1,250,077                           | .....                                      | .....(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                                                   | .....                                                | .....               | .....2,711,853                | *#... | .....2,711,853 | .....340,904                             | .....                                      | .....(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                                                     | .....                                                | .....               | .....459,427                  | *#... | .....459,427   | .....267,163                             | .....                                      | .....(36,170)                           | .....                                        | .....              | 1.....                             | 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                                                   | .....                                                | .....               | .....4,469,960                | *#... | .....4,469,960 | .....1,039,286                           | .....                                      | .....(635,367)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....6,889,506                | *#... | .....6,889,506 | .....1,607,071                           | .....                                      | .....(950,192)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....3,011,176                | *#... | .....3,011,176 | .....487,914                             | .....                                      | .....(363,612)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....217,799                  | *#... | .....217,799   | .....98,436                              | .....                                      | .....(37,961)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....3,805,314                | *#... | .....3,805,314 | .....971,133                             | .....                                      | .....(535,098)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....5,797,032                | *#... | .....5,797,032 | .....1,482,976                           | .....                                      | .....(795,154)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,549,445                | *#... | .....2,549,445 | .....677,381                             | .....                                      | .....(265,399)                          | .....                                        | .....              | 1.....                             | B.....                                                  |

QE06

QE06.1

Statement as of March 31, 2014 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.....              | BARCLAYS.....                                   | .07/22/2013 | .07/20/2014                    | .....               | .....6,645,445   | .....1,692.0900                               | .....149,988                                                     | .....                                                | .....               | .....332,118                  | *#..... | .....332,118   | .....205,093                             | .....                                      | .....(37,497)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....4,831,835                | *#..... | .....4,831,835 | .....1,220,366                           | .....                                      | .....(675,298)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....8,242,355                | *#..... | .....8,242,355 | .....2,080,864                           | .....                                      | .....(1,117,668)                        | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....3,339,307                | *#..... | .....3,339,307 | .....881,242                             | .....                                      | .....(340,360)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....228,914                  | *#..... | .....228,914   | .....118,169                             | .....                                      | .....(61,869)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....3,769,880                | *#..... | .....3,769,880 | .....863,518                             | .....                                      | .....(512,663)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....6,367,152                | *#..... | .....6,367,152 | .....1,457,843                           | .....                                      | .....(842,643)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,735,500                | *#..... | .....2,735,500 | .....518,074                             | .....                                      | .....(285,189)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....361,743                  | *#..... | .....361,743   | .....199,596                             | .....                                      | .....(33,644)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....3,609,879                | *#..... | .....3,609,879 | .....897,630                             | .....                                      | .....(548,221)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....6,758,152                | *#..... | .....6,758,152 | .....1,666,880                           | .....                                      | .....(992,582)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,876,020                | *#..... | .....2,876,020 | .....653,965                             | .....                                      | .....(346,794)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....267,680                  | *#..... | .....267,680   | .....125,932                             | .....                                      | .....(52,188)                           | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,724,151                | *#..... | .....2,724,151 | .....696,186                             | .....                                      | .....(405,751)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....5,650,712                | *#..... | .....5,650,712 | .....1,428,737                           | .....                                      | .....(812,629)                          | .....                                        | .....              | 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                                                   | .....                                                | .....               | .....2,493,617                | *#..... | .....2,493,617 | .....697,332                             | .....                                      | .....(252,926)                          | .....                                        | .....              | 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                                                     | .....                                                | .....               | .....339,261                  | *#..... | .....339,261   | .....203,811                             | .....                                      | .....(42,222)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | .10/07/2013 | .10/06/2014                    | .....               | .....91,757,882  | .....1,690.5000                               | .....1,702,175                                                   | .....                                                | .....               | .....2,861,521                | *#..... | .....2,861,521 | .....710,910                             | .....                                      | .....(425,544)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | .10/07/2013 | .10/06/2014                    | .....               | .....172,549,798 | .....1,690.5000                               | .....4,377,794                                                   | .....                                                | .....               | .....7,560,410                | *#..... | .....7,560,410 | .....1,869,858                           | .....                                      | .....(1,094,448)                        | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | ROYAL BANK OF CANADA.....                       | .10/07/2013 | .10/06/2014                    | .....               | .....60,757,528  | .....1,690.5000                               | .....1,222,339                                                   | .....                                                | .....               | .....2,819,893                | *#..... | .....2,819,893 | .....717,541                             | .....                                      | .....(305,585)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .10/07/2013 | .10/06/2014                    | .....               | .....9,350,975   | .....1,690.5000                               | .....218,813                                                     | .....                                                | .....               | .....205,819                  | *#..... | .....205,819   | .....108,287                             | .....                                      | .....(54,703)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .10/21/2013 | .10/20/2014                    | .....               | .....84,204,317  | .....1,744.5000                               | .....1,601,547                                                   | .....                                                | .....               | .....2,418,409                | *#..... | .....2,418,409 | .....662,949                             | .....                                      | .....(400,387)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .10/21/2013 | .10/20/2014                    | .....               | .....139,856,024 | .....1,744.5000                               | .....3,550,716                                                   | .....                                                | .....               | .....5,520,028                | *#..... | .....5,520,028 | .....1,494,310                           | .....                                      | .....(887,679)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .10/21/2013 | .10/20/2014                    | .....               | .....51,272,954  | .....1,744.5000                               | .....988,426                                                     | .....                                                | .....               | .....2,036,696                | *#..... | .....2,036,696 | .....610,409                             | .....                                      | .....(247,107)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .10/21/2013 | .10/20/2014                    | .....               | .....7,698,543   | .....1,744.5000                               | .....184,380                                                     | .....                                                | .....               | .....259,373                  | *#..... | .....259,373   | .....172,315                             | .....                                      | .....(46,095)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....44,868,345  | .....1,770.4900                               | .....776,489                                                     | .....                                                | .....               | .....1,172,463                | *#..... | .....1,172,463 | .....323,091                             | .....                                      | .....(194,122)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....53,816,633  | .....1,770.4900                               | .....984,237                                                     | .....                                                | .....               | .....1,491,016                | *#..... | .....1,491,016 | .....410,259                             | .....                                      | .....(246,059)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....63,209,796  | .....1,770.4900                               | .....1,358,813                                                   | .....                                                | .....               | .....2,079,993                | *#..... | .....2,079,993 | .....576,947                             | .....                                      | .....(339,703)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....52,650,976  | .....1,770.4900                               | .....1,224,317                                                   | .....                                                | .....               | .....1,887,603                | *#..... | .....1,887,603 | .....527,129                             | .....                                      | .....(306,079)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....64,267,572  | .....1,770.4900                               | .....1,605,156                                                   | .....                                                | .....               | .....2,484,280                | *#..... | .....2,484,280 | .....695,333                             | .....                                      | .....(401,289)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....64,872,878  | .....1,770.4900                               | .....1,672,671                                                   | .....                                                | .....               | .....2,592,351                | *#..... | .....2,592,351 | .....722,718                             | .....                                      | .....(418,168)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .11/07/2013 | .11/06/2014                    | .....               | .....13,697,012  | .....1,770.4900                               | .....299,965                                                     | .....                                                | .....               | .....216,328                  | *#..... | .....216,328   | .....126,917                             | .....                                      | .....(74,991)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .11/07/2013 | .11/06/2014                    | .....               | .....78,620,119  | .....1,770.4900                               | .....1,379,690                                                   | .....                                                | .....               | .....2,717,848                | *#..... | .....2,717,848 | .....710,743                             | .....                                      | .....(344,922)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | .11/21/2013 | .11/20/2014                    | .....               | .....9,292,486   | .....1,781.3700                               | .....255,543                                                     | .....                                                | .....               | .....225,740                  | *#..... | .....225,740   | .....174,300                             | .....                                      | .....(63,886)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | .11/21/2013 | .11/20/2014                    | .....               | .....37,375,364  | .....1,781.3700                               | .....719,027                                                     | .....                                                | .....               | .....939,166                  | *#..... | .....939,166   | .....282,945                             | .....                                      | .....(179,757)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | .11/21/2013 | .11/20/2014                    | .....               | .....53,746,818  | .....1,781.3700                               | .....1,094,928                                                   | .....                                                | .....               | .....1,432,697                | *#..... | .....1,432,697 | .....434,429                             | .....                                      | .....(273,732)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | .11/21/2013 | .11/20/2014                    | .....               | .....62,000,032  | .....1,781.3700                               | .....1,493,469                                                   | .....                                                | .....               | .....1,965,278                | *#..... | .....1,965,278 | .....606,139                             | .....                                      | .....(373,367)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | .11/21/2013 | .11/20/2014                    | .....               | .....42,360,450  | .....1,781.3700                               | .....1,143,328                                                   | .....                                                | .....               | .....1,503,763                | *#..... | .....1,503,763 | .....463,281                             | .....                                      | .....(285,832)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | .11/21/2013 | .11/20/2014                    | .....               | .....73,185,375  | .....1,781.3700                               | .....2,117,868                                                   | .....                                                | .....               | .....2,783,970                | *#..... | .....2,783,970 | .....852,414                             | .....                                      | .....(529,467)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .11/21/2013 | .11/20/2014                    | .....               | .....62,195,304  | .....1,781.3700                               | .....1,367,943                                                   | .....                                                | .....               | .....2,036,542                | *#..... | .....2,036,542 | .....642,924                             | .....                                      | .....(341,986)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .12/09/2013 | .12/06/2014                    | .....               | .....10,617,859  | .....1,805.0900                               | .....241,025                                                     | .....                                                | .....               | .....97,033                   | *#..... | .....97,033    | .....80,840                              | .....                                      | .....(60,256)                           | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .12/09/2013 | .12/06/2014                    | .....               | .....56,815,785  | .....1,805.0900                               | .....1,139,092                                                   | .....                                                | .....               | .....1,457,291                | *#..... | .....1,457,291 | .....394,270                             | .....                                      | .....(284,773)                          | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .12/09/2013 | .12/06/2014                    | .....               | .....32,219,421  | .....1,805.0900                               | .....574,063                                                     | .....                                                | .....               | .....702,423                  | *#..... | .....702,423   | .....211,596                             | .....                                      | .....(143,516)                          | .....                                        | .....              | 1.....                             | B.....                                                  |

Statement as of March 31, 2014 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.....              | MORGAN STANLEY.....                             | 12/09/2013 | 12/06/2014                     | .....               | 65,822,895      | 1,805.0900                                    | 1,294,774                                                        | .....                                                | .....               | 1,575,618                     | *#..... | 1,575,618  | 476,175                                  | .....                                      | (323,693)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 12/09/2013 | 12/06/2014                     | .....               | 43,480,740      | 1,805.0900                                    | 964,258                                                          | .....                                                | .....               | 1,174,605                     | *#..... | 1,174,605  | 353,126                                  | .....                                      | (241,065)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 12/09/2013 | 12/06/2014                     | .....               | 66,246,308      | 1,805.0900                                    | 1,720,155                                                        | .....                                                | .....               | 2,095,838                     | *#..... | 2,095,838  | 625,129                                  | .....                                      | (430,039)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 12/09/2013 | 12/06/2014                     | .....               | 50,407,257      | 1,805.0900                                    | 1,402,397                                                        | .....                                                | .....               | 1,722,439                     | *#..... | 1,722,439  | 508,407                                  | .....                                      | (350,599)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 12/23/2013 | 12/20/2014                     | .....               | 7,819,450       | 1,818.3200                                    | 195,486                                                          | .....                                                | .....               | 117,397                       | *#..... | 117,397    | 109,138                                  | .....                                      | (48,872)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | 12/23/2013 | 12/20/2014                     | .....               | 51,865,634      | 1,818.3200                                    | 1,052,818                                                        | .....                                                | .....               | 1,229,395                     | *#..... | 1,229,395  | 370,109                                  | .....                                      | (263,205)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | 12/23/2013 | 12/20/2014                     | .....               | 31,424,782      | 1,818.3200                                    | 571,872                                                          | .....                                                | .....               | 648,847                       | *#..... | 648,847    | 205,751                                  | .....                                      | (142,968)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | 12/23/2013 | 12/20/2014                     | .....               | 68,355,670      | 1,818.3200                                    | 1,380,782                                                        | .....                                                | .....               | 1,567,167                     | *#..... | 1,567,167  | 494,702                                  | .....                                      | (345,196)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | 12/23/2013 | 12/20/2014                     | .....               | 51,469,143      | 1,818.3200                                    | 1,182,337                                                        | .....                                                | .....               | 1,343,311                     | *#..... | 1,343,311  | 421,144                                  | .....                                      | (295,584)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | 12/23/2013 | 12/20/2014                     | .....               | 66,200,622      | 1,818.3200                                    | 1,683,485                                                        | .....                                                | .....               | 1,913,233                     | *#..... | 1,913,233  | 596,236                                  | .....                                      | (420,872)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/07/2014 | 01/06/2015                     | .....               | 9,024,124       | 1,826.7700                                    | .....                                                            | 224,701                                              | .....               | 66,139                        | *#..... | 66,139     | (121,111)                                | .....                                      | (37,450)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 01/07/2014 | 01/06/2015                     | .....               | 49,213,152      | 1,826.7700                                    | .....                                                            | 980,346                                              | .....               | 1,083,378                     | *#..... | 1,083,378  | 266,423                                  | .....                                      | (163,391)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/07/2014 | 01/06/2015                     | .....               | 48,899,479      | 1,826.7700                                    | .....                                                            | 941,172                                              | .....               | 1,054,731                     | *#..... | 1,054,731  | 270,421                                  | .....                                      | (156,862)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/07/2014 | 01/06/2015                     | .....               | 43,690,570      | 1,826.7700                                    | .....                                                            | 869,138                                              | .....               | 974,338                       | *#..... | 974,338    | 250,056                                  | .....                                      | (144,856)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/07/2014 | 01/06/2015                     | .....               | 56,021,714      | 1,826.7700                                    | .....                                                            | 1,267,777                                            | .....               | 1,422,081                     | *#..... | 1,422,081  | 365,600                                  | .....                                      | (211,296)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/07/2014 | 01/06/2015                     | .....               | 46,641,838      | 1,826.7700                                    | .....                                                            | 1,176,789                                            | .....               | 1,321,175                     | *#..... | 1,321,175  | 340,517                                  | .....                                      | (196,131)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 01/21/2014 | 01/20/2015                     | .....               | 9,660,438       | 1,838.7000                                    | .....                                                            | 234,749                                              | .....               | 113,608                       | *#..... | 113,608    | (82,016)                                 | .....                                      | (39,125)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 01/21/2014 | 01/20/2015                     | .....               | 48,495,752      | 1,838.7000                                    | .....                                                            | 932,357                                              | .....               | 1,028,467                     | *#..... | 1,028,467  | 251,503                                  | .....                                      | (155,393)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 01/21/2014 | 01/20/2015                     | .....               | 51,761,989      | 1,838.7000                                    | .....                                                            | 971,223                                              | .....               | 1,060,131                     | *#..... | 1,060,131  | 250,778                                  | .....                                      | (161,871)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | ROYAL BANK OF CANADA.....                       | 01/21/2014 | 01/20/2015                     | .....               | 40,685,546      | 1,838.7000                                    | .....                                                            | 781,759                                              | .....               | 871,376                       | *#..... | 871,376    | 219,910                                  | .....                                      | (130,293)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/21/2014 | 01/20/2015                     | .....               | 52,309,825      | 1,838.7000                                    | .....                                                            | 1,172,967                                            | .....               | 1,286,308                     | *#..... | 1,286,308  | 308,835                                  | .....                                      | (195,494)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 01/21/2014 | 01/20/2015                     | .....               | 45,114,103      | 1,838.7000                                    | .....                                                            | 1,158,829                                            | .....               | 1,273,135                     | *#..... | 1,273,135  | 307,444                                  | .....                                      | (193,138)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | WELLS FARGO.....                                | 02/07/2014 | 02/06/2015                     | .....               | 12,110,443      | 1,773.4300                                    | .....                                                            | 278,540                                              | .....               | 131,282                       | *#..... | 131,282    | (124,046)                                | .....                                      | (23,212)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 02/07/2014 | 02/06/2015                     | .....               | 63,341,232      | 1,773.4300                                    | .....                                                            | 1,366,882                                            | .....               | 1,966,775                     | *#..... | 1,966,775  | 713,800                                  | .....                                      | (113,907)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 02/07/2014 | 02/06/2015                     | .....               | 46,814,110      | 1,773.4300                                    | .....                                                            | 902,266                                              | .....               | 1,137,128                     | *#..... | 1,137,128  | 310,051                                  | .....                                      | (75,189)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 02/07/2014 | 02/06/2015                     | .....               | 62,540,640      | 1,773.4300                                    | .....                                                            | 1,276,253                                            | .....               | 1,612,712                     | *#..... | 1,612,712  | 442,813                                  | .....                                      | (106,354)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 02/07/2014 | 02/06/2015                     | .....               | 58,597,333      | 1,773.4300                                    | .....                                                            | 1,336,872                                            | .....               | 1,700,473                     | *#..... | 1,700,473  | 475,007                                  | .....                                      | (111,406)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 02/07/2014 | 02/06/2015                     | .....               | 72,725,966      | 1,773.4300                                    | .....                                                            | 1,958,742                                            | .....               | 2,522,393                     | *#..... | 2,522,393  | 726,880                                  | .....                                      | (163,228)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | 02/07/2014 | 02/06/2015                     | .....               | 1,657,824       | 121.2400                                      | .....                                                            | 41,569                                               | .....               | 44,647                        | *#..... | 44,647     | 6,543                                    | .....                                      | (3,464)                                 | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 02/21/2014 | 02/20/2015                     | .....               | 10,332,084      | 1,839.7800                                    | .....                                                            | 256,236                                              | .....               | 123,482                       | *#..... | 123,482    | (111,400)                                | .....                                      | (21,353)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | 02/21/2014 | 02/20/2015                     | .....               | 49,858,354      | 1,839.7800                                    | .....                                                            | 988,614                                              | .....               | 1,109,370                     | *#..... | 1,109,370  | 203,140                                  | .....                                      | (82,385)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 02/21/2014 | 02/20/2015                     | .....               | 47,318,146      | 1,839.7800                                    | .....                                                            | 895,552                                              | .....               | 969,174                       | *#..... | 969,174    | 148,251                                  | .....                                      | (74,629)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 02/21/2014 | 02/20/2015                     | .....               | 38,509,190      | 1,839.7800                                    | .....                                                            | 761,903                                              | .....               | 825,021                       | *#..... | 825,021    | 126,609                                  | .....                                      | (63,492)                                | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 02/21/2014 | 02/20/2015                     | .....               | 57,823,096      | 1,839.7800                                    | .....                                                            | 1,288,918                                            | .....               | 1,397,782                     | *#..... | 1,397,782  | 216,274                                  | .....                                      | (107,410)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 02/21/2014 | 02/20/2015                     | .....               | 56,642,356      | 1,839.7800                                    | .....                                                            | 1,495,044                                            | .....               | 1,625,904                     | *#..... | 1,625,904  | 255,447                                  | .....                                      | (124,587)                               | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | ROYAL BANK OF CANADA.....                       | 02/21/2014 | 02/20/2015                     | .....               | 1,042,820       | 127.6000                                      | .....                                                            | 22,638                                               | .....               | 19,487                        | *#..... | 19,487     | (1,264)                                  | .....                                      | (1,887)                                 | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 03/07/2014 | 03/06/2015                     | .....               | 12,327,761      | 1,877.0300                                    | .....                                                            | 295,127                                              | .....               | 1,444,442                     | *#..... | 1,444,442  | 1,149,315                                | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 03/07/2014 | 03/06/2015                     | .....               | 56,360,919      | 1,877.0300                                    | .....                                                            | 1,499,531                                            | .....               | 1,444,442                     | *#..... | 1,444,442  | (55,089)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | 03/07/2014 | 03/06/2015                     | .....               | 55,303,059      | 1,877.0300                                    | .....                                                            | 1,086,893                                            | .....               | 978,351                       | *#..... | 978,351    | (108,541)                                | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 03/07/2014 | 03/06/2015                     | .....               | 58,334,435      | 1,877.0300                                    | .....                                                            | 1,094,880                                            | .....               | 1,051,526                     | *#..... | 1,051,526  | (43,354)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | 03/07/2014 | 03/06/2015                     | .....               | 42,305,330      | 1,877.0300                                    | .....                                                            | 817,244                                              | .....               | 788,518                       | *#..... | 788,518    | (28,726)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 03/07/2014 | 03/06/2015                     | .....               | 43,027,543      | 1,877.0300                                    | .....                                                            | 896,985                                              | .....               | 862,363                       | *#..... | 862,363    | (34,622)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | 03/07/2014 | 03/06/2015                     | .....               | 44,437,540      | 1,877.0300                                    | .....                                                            | 1,083,814                                            | .....               | 1,043,283                     | *#..... | 1,043,283  | (40,531)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |

Statement as of March 31, 2014 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                             | 2                                                                       | 3                            | 4                   | 5                                               | 6           | 7                              | 8                   | 9               | 10                                            | 11                                                               | 12                                                   | 13                  | 14                            | 15    | 16          | 17                                       | 18                                         | 19                                      | 20                                           | 21                 | 22                                 | 23                                                      |
|-------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|---------------------|-------------------------------------------------|-------------|--------------------------------|---------------------|-----------------|-----------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|---------------------|-------------------------------|-------|-------------|------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
|                                                                               | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule /Exhibit Identifier | Type(s) of Risk (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Indexed Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value  | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BNP PARIBAS NY.....                             | .03/07/2014 | .03/06/2015                    | .....               | 2,383,862       | 130.1700                                      | .....                                                            | 51,644                                               | .....               | 39,739                        | *#... | 39,739      | (11,905)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | .03/21/2014 | .03/20/2015                    | .....               | 11,709,191      | 1,872.0100                                    | .....                                                            | 290,388                                              | .....               | 98,432                        | *#... | 98,432      | (191,956)                                | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | BARCLAYS.....                                   | .03/21/2014 | .03/20/2015                    | .....               | 57,172,691      | 1,872.0100                                    | .....                                                            | 1,142,226                                            | .....               | 1,076,605                     | *#... | 1,076,605   | (65,621)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | .03/21/2014 | .03/20/2015                    | .....               | 56,846,970      | 1,872.0100                                    | .....                                                            | 1,055,854                                            | .....               | 1,033,724                     | *#... | 1,033,724   | (22,130)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | .03/21/2014 | .03/20/2015                    | .....               | 49,381,443      | 1,872.0100                                    | .....                                                            | 990,261                                              | .....               | 970,270                       | *#... | 970,270     | (19,992)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | .03/21/2014 | .03/20/2015                    | .....               | 48,629,000      | 1,872.0100                                    | .....                                                            | 1,044,791                                            | .....               | 1,024,903                     | *#... | 1,024,903   | (19,887)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | .03/21/2014 | .03/20/2015                    | .....               | 50,235,581      | 1,872.0100                                    | .....                                                            | 1,235,488                                            | .....               | 1,215,713                     | *#... | 1,215,713   | (19,775)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MERRILL LYNCH.....                              | .03/21/2014 | .03/20/2015                    | .....               | 72,220,562      | 1,872.0100                                    | .....                                                            | 1,909,668                                            | .....               | 1,881,662                     | *#... | 1,881,662   | (28,006)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .03/21/2014 | .03/20/2015                    | .....               | 2,652,620       | 127.8600                                      | .....                                                            | 66,596                                               | .....               | 51,179                        | *#... | 51,179      | (15,417)                                 | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .02/07/2014 | .08/06/2015                    | .....               | 3,417,071       | 1,773.4300                                    | .....                                                            | 139,962                                              | .....               | 181,383                       | *#... | 181,383     | 49,197                                   | (7,776)                                    | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | MORGAN STANLEY.....                             | .02/21/2014 | .08/20/2015                    | .....               | 2,818,153       | 1,839.7800                                    | .....                                                            | 109,551                                              | .....               | 125,102                       | *#... | 125,102     | 21,637                                   | (6,086)                                    | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .03/07/2014 | .09/06/2015                    | .....               | 3,340,213       | 1,877.0300                                    | .....                                                            | 133,375                                              | .....               | 131,577                       | *#... | 131,577     | (1,798)                                  | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                               | N/A.....                     | A.....              | CREDIT SUISSE.....                              | .03/21/2014 | .09/20/2015                    | .....               | 4,463,336       | 1,872.0100                                    | .....                                                            | 176,839                                              | .....               | 179,573                       | *#... | 179,573     | 2,731                                    | .....                                      | .....                                   | .....                                        | .....              | 1.....                             | B.....                                                  |
| 0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants..... |                                                                         |                              |                     |                                                 |             |                                |                     |                 |                                               | 130,398,001                                                      | 38,892,385                                           | 0                   | 275,109,279                   | XXX   | 275,109,279 | 63,222,270                               | 0                                          | (35,484,822)                            | 0                                            | 0                  | XXX                                | XXX                                                     |
| 0149999. Total-Purchased Options-Hedging Other.....                           |                                                                         |                              |                     |                                                 |             |                                |                     |                 |                                               | 130,398,001                                                      | 38,892,385                                           | 0                   | 275,109,279                   | XXX   | 275,109,279 | 63,222,270                               | 0                                          | (35,484,822)                            | 0                                            | 0                  | XXX                                | XXX                                                     |
| 0369999. Total-Purchased Options-Call Options and Warrants.....               |                                                                         |                              |                     |                                                 |             |                                |                     |                 |                                               | 130,398,001                                                      | 38,892,385                                           | 0                   | 275,109,279                   | XXX   | 275,109,279 | 63,222,270                               | 0                                          | (35,484,822)                            | 0                                            | 0                  | XXX                                | XXX                                                     |
| 0429999. Total-Purchased Options.....                                         |                                                                         |                              |                     |                                                 |             |                                |                     |                 |                                               | 130,398,001                                                      | 38,892,385                                           | 0                   | 275,109,279                   | XXX   | 275,109,279 | 63,222,270                               | 0                                          | (35,484,822)                            | 0                                            | 0                  | XXX                                | XXX                                                     |

Swaps - Hedging Other - Interest Rate

|                                                                                    |           |         |        |                    |             |             |       |               |             |                |               |        |                  |       |               |                 |        |                 |        |        |           |              |
|------------------------------------------------------------------------------------|-----------|---------|--------|--------------------|-------------|-------------|-------|---------------|-------------|----------------|---------------|--------|------------------|-------|---------------|-----------------|--------|-----------------|--------|--------|-----------|--------------|
| PAYER SWAPTIONS 7-YEAR<br>OPTIONS ON 10-YEAR "PAY<br>FIXED" INTEREST RATE<br>SWAPS | BOND..... | D1..... | C..... | GOLDMAN SACHS..... | .12/10/2008 | .12/10/2015 | ..... | ..100,000,000 | .....0.0602 | .....2,380,000 | .....         | .....  | .....178,237     | *#... | .....178,237  | .....(540,162)  | .....  | .....           | .....  | .....  | 1.....    | D.....       |
| PAYER SWAPTIONS 7-YEAR<br>OPTIONS ON 10-YEAR "PAY<br>FIXED" INTEREST RATE<br>SWAPS | BOND..... | D1..... | C..... | JP MORGAN.....     | .12/16/2008 | .12/16/2015 | ..... | ..100,000,000 | .....0.0585 | .....1,970,000 | .....         | .....  | .....231,358     | *#... | .....231,358  | .....(585,428)  | .....  | .....           | .....  | .....  | 1.....    | D.....       |
| 0919999. Total-Swaps-Hedging Other-Interest Rate.....                              |           |         |        |                    |             |             |       |               |             | ...4,350,000   | .....0        | .....0 | .....409,595     | XXX   | .....409,595  | ....(1,125,590) | .....0 | .....0          | .....0 | .....0 | ...XXX... | .....XXX.... |
| 0969999. Total-Swaps-Hedging Other.....                                            |           |         |        |                    |             |             |       |               |             | ...4,350,000   | .....0        | .....0 | .....409,595     | XXX   | .....409,595  | ....(1,125,590) | .....0 | .....0          | .....0 | .....0 | ...XXX... | .....XXX.... |
| 1159999. Total-Swaps-Interest Rate.....                                            |           |         |        |                    |             |             |       |               |             | ...4,350,000   | .....0        | .....0 | .....409,595     | XXX   | .....409,595  | ....(1,125,590) | .....0 | .....0          | .....0 | .....0 | ...XXX... | .....XXX.... |
| 1209999. Total-Swaps.....                                                          |           |         |        |                    |             |             |       |               |             | ...4,350,000   | .....0        | .....0 | .....409,595     | XXX   | .....409,595  | ....(1,125,590) | .....0 | .....0          | .....0 | .....0 | ...XXX... | .....XXX.... |
| 1409999. Total-Hedging Other.....                                                  |           |         |        |                    |             |             |       |               |             | ..134,748,001  | ...38,892,385 | .....0 | .....275,518,874 | XXX   | ..275,518,874 | ...62,096,680   | .....0 | ...(35,484,822) | .....0 | .....0 | ...XXX... | .....XXX.... |
| 1449999. TOTAL.....                                                                |           |         |        |                    |             |             |       |               |             | ..134,748,001  | ...38,892,385 | .....0 | .....275,518,874 | XXX   | ..275,518,874 | ...62,096,680   | .....0 | ...(35,484,822) | .....0 | .....0 | ...XXX... | .....XXX.... |

(a)

CodeDescription of Hedged Risk(s)

|   |               |
|---|---------------|
| A | Equity Index  |
| C | Interest Rate |

Statement as of March 31, 2014 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

| (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.                                     |

Statement as of March 31, 2014 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1             | 2                   | 3               | 4           | 5                                                                    | 6                            | 7                   | 8                              | 9        | 10         | 11                | 12                   | 13         | 14                            | Highly Effective Hedges     |                           |                                                                            | 18                                               | 19                                                                | 20                 | 21                                                      | 22                     |
|---------------|---------------------|-----------------|-------------|----------------------------------------------------------------------|------------------------------|---------------------|--------------------------------|----------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|---------------------------------------------------------|------------------------|
|               |                     |                 |             |                                                                      |                              |                     |                                |          |            |                   |                      |            |                               | 15                          | 16                        | 17                                                                         |                                                  |                                                                   |                    |                                                         |                        |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income General or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |

NONE

(a)

| Code |  | Description of Hedged Risk(s) |
|------|--|-------------------------------|
| A    |  | Equity Index                  |
| C    |  | Interest Rate                 |

QE07(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.                                     |

|                              |                        |                        |                     |
|------------------------------|------------------------|------------------------|---------------------|
| Broker Name                  | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
| Brokers                      |                        |                        |                     |
| Total Net Cash Deposits..... | .....0                 | .....0                 | .....0              |

NONE

Statement as of March 31, 2014 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,<br>Counterparty or Central<br>Clearinghouse | Master<br>Agreement<br>(Y or N) | Credit<br>Support<br>Annex<br>(Y or N) | Fair Value<br>of Acceptable<br>Collateral | Contracts With<br>Book Adjusted<br>Carrying<br>Value > 0 | Contracts With<br>Book Adjusted<br>Carrying<br>Value < 0 | Exposure Net<br>of Collateral | Contracts<br>With Fair<br>Value > 0 | Contracts<br>With Fair<br>Value < 0 | Exposure Net<br>of Collateral | Potential<br>Exposure | Off-Balance<br>Sheet<br>Exposure |
| NAIC 1 Designation                                                   |                                 |                                        |                                           |                                                          |                                                          |                               |                                     |                                     |                               |                       |                                  |
| BANK OF AMERICA / MERRILL LYNCH.....                                 | ...Y.....                       | ...N.....                              |                                           | .....36,183,082                                          | .....                                                    | .....36,183,082               | .....36,183,082                     | .....                               | .....36,183,082               | .....                 | .....0                           |
| BARCLAYS.....                                                        | ...Y.....                       | ...N.....                              |                                           | .....37,958,583                                          | .....                                                    | .....37,958,583               | .....37,958,583                     | .....                               | .....37,958,583               | .....                 | .....0                           |
| BNP PARIBAS NEW YORK.....                                            | ...Y.....                       | ...N.....                              |                                           | .....56,137,557                                          | .....                                                    | .....56,137,557               | .....56,137,557                     | .....                               | .....56,137,557               | .....                 | .....0                           |
| CREDIT SUISSE.....                                                   | ...Y.....                       | ...N.....                              |                                           | .....94,328,404                                          | .....                                                    | .....94,328,404               | .....94,328,404                     | .....                               | .....94,328,404               | .....                 | .....0                           |
| GOLDMAN SACHS.....                                                   | ...Y.....                       | ...N.....                              |                                           | .....178,237                                             | .....                                                    | .....178,237                  | .....178,237                        | .....                               | .....178,237                  | .....                 | .....0                           |
| J.P. MORGAN CHASE.....                                               | ...Y.....                       | ...N.....                              |                                           | .....1,299,949                                           | .....                                                    | .....1,299,949                | .....1,299,949                      | .....                               | .....1,299,949                | .....                 | .....0                           |
| MORGAN STANLEY.....                                                  | ...Y.....                       | ...N.....                              |                                           | .....42,740,603                                          | .....                                                    | .....42,740,603               | .....42,740,603                     | .....                               | .....42,740,603               | .....                 | .....0                           |
| ROYAL BANK OF CANADA.....                                            | ...Y.....                       | ...N.....                              |                                           | .....6,482,912                                           | .....                                                    | .....6,482,912                | .....6,482,912                      | .....                               | .....6,482,912                | .....                 | .....0                           |
| WELLS FARGO.....                                                     | ...Y.....                       | ...N.....                              |                                           | .....209,547                                             | .....                                                    | .....209,547                  | .....209,547                        | .....                               | .....209,547                  | .....                 | .....0                           |
| 02999999. Total NAIC 1 Designation.....                              |                                 |                                        | .....0                                    | .....275,518,874                                         | .....0                                                   | .....275,518,874              | .....275,518,874                    | .....0                              | .....275,518,874              | .....0                | .....0                           |
| 09999999. Totals.....                                                |                                 |                                        | .....0                                    | .....275,518,874                                         | .....0                                                   | .....275,518,874              | .....275,518,874                    | .....0                              | .....275,518,874              | .....0                | .....0                           |

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GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1<br>Exchange, Counterparty or<br>Central Clearinghouse | 2<br>Type of<br>Asset Pledged | 3<br>CUSIP<br>Identification | 4<br>Description               | 5<br>Fair Value  | 6<br>Par Value   | 7<br>Book Adjusted<br>Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin<br>(I, V or IV) |
|---------------------------------------------------------|-------------------------------|------------------------------|--------------------------------|------------------|------------------|--------------------------------------|--------------------|-------------------------------------|
| Collateral Pledged to Reporting Entity                  |                               |                              |                                |                  |                  |                                      |                    |                                     |
| BARCLAYS.....                                           | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....31,380,000  | .....31,380,000  | .....XXX.....                        | .....              | .....                               |
| BNP PARIBAS NEW YORK.....                               | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....53,758,763  | .....53,758,763  | .....XXX.....                        | .....              | .....                               |
| CREDIT SUISSE.....                                      | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....89,450,000  | .....89,450,000  | .....XXX.....                        | .....              | .....                               |
| BANK OF AMERICA / MERRILL LYNCH.....                    | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....30,130,000  | .....30,130,000  | .....XXX.....                        | .....              | .....                               |
| MORGAN STANLEY.....                                     | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....33,770,000  | .....33,770,000  | .....XXX.....                        | .....              | .....                               |
| ROYAL BANK OF CANADA.....                               | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....5,750,000   | .....5,750,000   | .....XXX.....                        | .....              | .....                               |
| WELLS FARGO.....                                        | CASH.....                     |                              | BANK OF NEW YORK (141001)..... | .....290,000     | .....290,000     | .....XXX.....                        | .....              | .....                               |
| 02999999. Totals.....                                   | .....                         | .....                        | .....                          | .....244,528,763 | .....244,528,763 | .....XXX.....                        | .....XXX.....      | .....XXX.....                       |

**Sch. DL-Pt. 1**  
**NONE**

**Sch. DL-Pt. 2**  
**NONE**

Statement as of March 31, 2014 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                        |                            |             |                  |                                                    |                                                      |                                                          |                   |                  |       |
| Bank of New York.....                    | New York, NY.....          |             | .....0.010       | .....44                                            |                                                      | .....31,363,057                                          | .....10,035,936   | .....13,884,448  | XXX.. |
| Bank One.....                            | Austin, TX.....            |             |                  |                                                    |                                                      | .....174,513                                             | .....174,121      | .....173,882     | XXX.. |
| Charleston Harbor.....                   | Charleston, SC.....        |             | VAR.....         |                                                    |                                                      | .....431,138                                             | .....316,440      | .....417,119     | XXX.. |
| Community Bank of the Bay.....           | Oakland, CA.....           |             | .....0.300       | .....79                                            |                                                      | .....100,000                                             | .....100,000      | .....100,000     | XXX.. |
| Skipjack Cove.....                       | Georgetown, MD.....        |             | VAR.....         |                                                    |                                                      | .....78,273                                              | .....179,463      | .....216,050     | XXX.. |
| Sailfish Marina.....                     | Palm Beach Shores, FL..... |             | VAR.....         |                                                    |                                                      | .....793,241                                             | .....313,046      | .....431,718     | XXX.. |
| PNC Bank.....                            | Pittsburgh, PA.....        |             |                  |                                                    |                                                      | .....(9,062,946)                                         | .....(10,859,124) | .....(3,071,404) | XXX.. |
| Wells Fargo Bank / Norwest Bank.....     | Phoenix, AZ.....           |             |                  |                                                    |                                                      | .....143,462                                             | .....101,818      | .....60,765      | XXX.. |
| Bay Bridge Marina.....                   | Stevensville, MD.....      |             |                  |                                                    |                                                      | .....87,961                                              | .....67,218       | .....174,145     | XXX.. |
| Mountain View Grand.....                 | Whitefield, NH.....        |             |                  |                                                    |                                                      | .....539,053                                             | .....457,249      | .....630,229     | XXX.. |
| U.S. Bank.....                           | Rapid City, SD.....        |             |                  |                                                    |                                                      | .....3,590                                               | .....3,590        | .....3,590       | XXX.. |
| Barclays Bank PLC.....                   | New York, NY.....          |             | VAR.....         | .....747                                           |                                                      | .....4,000,000                                           | .....4,000,000    | .....4,000,000   | XXX.. |
| Tropical Storage.....                    | Miami, FL.....             |             |                  |                                                    |                                                      | .....142,007                                             | .....5,507        | .....5,507       | XXX.. |
| Huntington Bank.....                     | Columbus, OH.....          |             |                  |                                                    |                                                      | .....36,177                                              | .....34,799       | .....33,457      | XXX.. |
| Federal Home Loan Bank - Cincinnati..... | Cincinnati, OH.....        |             | .....0.004       | .....98                                            | .....51                                              | .....9,942,989                                           | .....13,508,518   | .....34,577,975  | XXX.. |
| Fifth Third Bank.....                    | Cincinnati, OH.....        |             | .....0.150       |                                                    |                                                      | .....822,870                                             | .....822,870      | .....822,870     | XXX.. |
| 0199999. Total Open Depositories.....    |                            | ...XXX..... | ...XXX.....      | .....967                                           | .....51                                              | .....39,595,386                                          | .....19,261,451   | .....52,460,352  | XXX.. |
| 0399999. Total Cash on Deposit.....      |                            | ...XXX..... | ...XXX.....      | .....967                                           | .....51                                              | .....39,595,386                                          | .....19,261,451   | .....52,460,352  | XXX.. |
| 0599999. Total Cash.....                 |                            | ...XXX..... | ...XXX.....      | .....967                                           | .....51                                              | .....39,595,386                                          | .....19,261,451   | .....52,460,352  | XXX.. |

Statement as of March 31, 2014 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<br>Acquired | Rate of<br>Interest | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Amount of Interest<br>Due & Accrued | Amount Received<br>During Year |

NONE