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QUARTERLY STATEMENT

As of June 30, 2014

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

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

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of August 2014

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	18,417,134,301		18,417,134,301	17,408,364,512
2. Stocks:				
2.1 Preferred stocks	16,580,514		16,580,514	15,463,783
2.2 Common stocks	644,322,360	1,000	644,321,360	556,105,372
3. Mortgage loans on real estate:				
3.1 First liens	769,766,738		769,766,738	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)	81,913,813		81,913,813	82,163,432
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....46,502,316), cash equivalents ($..........0) and short-term investments ($.....495,251,254)	541,753,570		541,753,570	343,145,746
6. Contract loans (including $..........0 premium notes)	126,140,119		126,140,119	131,203,841
7. Derivatives	300,823,316		300,823,316	260,719,534
8. Other invested assets	119,399,935		119,399,935	84,868,541
9. Receivables for securities	3,611,407		3,611,407	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)	21,021,446,072	1,000	21,021,445,072	19,563,221,030
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	178,558,289	385,007	178,173,282	171,761,543
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,114,287	13,092	2,101,195	1,887,297
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	11,165,798	9,395	11,156,402	11,529,716
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,351,902		4,351,902	2,784,207
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	7,857,173		7,857,173	6,375,311
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	62,979,134	20,911,456	42,067,678	46,679,458
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	979,890		979,890	728,545
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,883,703		1,883,703	734,402
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	413,854,908	2,655,564	411,199,344	376,497,211
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	21,705,191,155	23,975,514	21,681,215,640	20,182,198,720
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	21,705,191,155	23,975,514	21,681,215,640	20,182,198,720

DETAILS OF WRITE-INS

	1	2	3	4
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	273,958,263		273,958,263	242,583,788
2502. Company-owned life insurance	121,323,315		121,323,315	119,344,759
2503. Accrued contractual fee income	15,724,564		15,724,564	14,568,663
2598. Summary of remaining write-ins for Line 25 from overflow page	2,848,765	2,655,564	193,201	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	413,854,908	2,655,564	411,199,344	376,497,211

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....18,373,343,011 less $..........0 included in Line 6.3 (including $.....21,940,648 Modco Reserve)	18,373,343,011	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)	853,908,250	854,616,680
4.	Contract claims:		
	4.1 Life	112,852,413	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	327,670	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 $.....22,319 assumed and $.....748,382 ceded	770,701	703,233
	9.4 Interest Maintenance Reserve	76,000,043	79,270,127
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,128,773, accident and health $..........0 and deposit-type contract funds $..........0	4,128,773	7,491,503
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	17,465,316	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	8,471,526	6,983,898
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	20,662,537	61,537,289
15.2	Net deferred tax liability		
16.	Unearned investment income	537,230	548,501
17.	Amounts withheld or retained by company as agent or trustee	325,940	249,652
18.	Amounts held for agents' account, including $.....1,734,445 agents' credit balances	1,734,445	2,126,575
19.	Remittances and items not allocated	29,620,585	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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	167,859,772	140,568,506
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	195,618	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	153,980,908	68,383,980
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	285,499,150	252,563,366
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	20,107,683,886	18,670,398,367
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	20,107,683,886	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	765,417,654	765,032,607
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	805,601,600	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)	1,571,019,254	1,509,287,852
38.	Totals of Lines 29, 30 and 37	1,573,531,754	1,511,800,352
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,681,215,640	20,182,198,720

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	273,958,263	242,583,788
2502.	Accounts payable	5,747,727	5,119,497
2503.	Unclaimed property	3,956,395	2,804,140
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,836,765	2,055,941
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	285,499,150	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,804,100,859	1,370,759,596	3,801,649,755
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	578,544,787	494,585,497	1,029,481,424
4. Amortization of Interest Maintenance Reserve (IMR)	9,198,633	7,112,668	15,040,605
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,862,953	4,337,534	8,065,416
7. Reserve adjustments on reinsurance ceded	(1,336,447)	(1,256,552)	(1,400,305)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	2,597,572	2,655,567	5,233,898
8.3 Aggregate write-ins for miscellaneous income	19,639,345	16,509,274	34,320,201
9. Totals (Lines 1 to 8.3)	2,416,607,700	1,894,703,585	4,892,390,994
10. Death benefits	15,890,113	12,168,099	27,487,592
11. Matured endowments (excluding guaranteed annual pure endowments)	83,243	33,333	107,649
12. Annuity benefits	197,441,063	136,810,374	280,394,099
13. Disability benefits and benefits under accident and health contracts	42,555	54,067	
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	447,692,064	397,144,061	855,601,809
16. Group conversions	1,189	527	953
17. Interest and adjustments on contract or deposit-type contract funds	65,391,178	57,639,831	113,549,192
18. Payments on supplementary contracts with life contingencies	3,427	3,427	6,854
19. Increase in aggregate reserves for life and accident and health contracts	1,316,969,610	1,015,393,431	2,932,768,233
20. Totals (Lines 10 to 19)	2,043,514,442	1,619,247,150	4,209,916,381
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	101,698,058	81,178,974	218,046,997
22. Commissions and expense allowances on reinsurance assumed	75,117	(1,270,018)	(2,219,922)
23. General insurance expenses	28,008,941	26,619,351	54,598,583
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,575,423	8,328,908	11,438,811
25. Increase in loading on deferred and uncollected premiums	(810,515)	(710,046)	(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)	2,177,061,466	1,733,394,319	4,491,316,986
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	239,546,234	161,309,266	401,074,008
30. Dividends to policyholders	(6,304)	13,677	38,085
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	239,552,538	161,295,588	401,035,923
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	82,632,563	65,213,482	166,767,456
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	156,919,975	96,082,106	234,268,467
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....1,182,388 (excluding taxes of $.....3,192,297 transferred to the IMR)	6,119,734	3,610,854	27,980,347
35. Net income (Line 33 plus Line 34)	163,039,709	99,692,960	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)	163,039,709	99,692,960	262,248,814
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....3,068,953	23,957,522	59,353,365	117,769,872
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(2,065,483)	(534,037)	7,330,342
41. Change in nonadmitted assets	3,705,872	(1,316,747)	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	(27,291,266)	(28,044,058)	(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		(1,329,601)	(2,586,784)
52. Dividends to stockholders	(100,000,000)	(20,000,000)	(115,000,000)
53. Aggregate write-ins for gains and losses in surplus	385,047	343,451	677,298
54. Net change in capital and surplus (Lines 37 through 53)	61,731,402	108,165,332	237,054,241
55. Capital and surplus as of statement date (Lines 36 + 54)	1,573,531,754	1,382,911,444	1,511,800,352

DETAILS OF WRITE-INS

08.301. Contractual rider fee income	15,863,590	10,701,363	24,546,309
08.302. Interest on company-owned life insurance	1,978,556	2,059,739	4,147,837
08.303. Reinsurance experience refund	1,783,064	3,729,591	5,592,809
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	14,135	18,581	33,245
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	19,639,345	16,509,274	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	385,047	343,451	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)	385,047	343,451	677,298

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,804,865,936	1,371,132,131	3,802,243,771
2.	Net investment income	607,231,279	516,899,799	1,069,968,599
3.	Miscellaneous income	16,938,139	12,555,964	27,985,589
4.	Total (Lines 1 through 3)	2,429,035,354	1,900,587,894	4,900,197,959
5.	Benefit and loss related payments	637,016,531	554,179,124	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	137,491,752	113,973,716	276,096,683
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....4,374,685 tax on capital gains (losses)	127,882,000	72,288,000	124,995,640
10.	Total (Lines 5 through 9)	902,390,283	740,440,840	1,583,256,628
11.	Net cash from operations (Line 4 minus Line 10)	1,526,645,071	1,160,147,054	3,316,941,331
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	970,282,222	904,829,005	2,053,469,395
	12.2 Stocks	26,403,578	18,111,074	109,546,453
	12.3 Mortgage loans	40,028,346	55,069,772	74,101,694
	12.4 Real estate			6,117,399
	12.5 Other invested assets	2,916,798	37,623,991	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)	1,039,630,944	1,015,633,842	2,329,248,896
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,930,970,242	2,303,124,651	4,960,256,294
	13.2 Stocks	91,859,377	90,034,283	169,188,805
	13.3 Mortgage loans	145,241,561	73,709,433	265,093,028
	13.4 Real estate	1,487,594	3,680,261	4,621,997
	13.5 Other invested assets	39,656,150	58,134,714	93,885,470
	13.6 Miscellaneous applications	(14,996,299)	(98,249,548)	160,799,529
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,194,218,625	2,430,433,794	5,653,845,123
14.	Net increase or (decrease) in contract loans and premium notes	(5,063,722)	(4,657,777)	(8,354,947)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,149,523,960)	(1,410,142,175)	(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	(62,133,869)	136,330,173	74,188,194
	16.5 Dividends to stockholders	100,000,000	20,000,000	115,000,000
	16.6 Other cash provided (applied)	(16,379,419)	4,999,169	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)	(178,513,288)	121,329,342	(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)	198,607,823	(128,665,779)	(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)	541,753,570	234,066,552	343,145,747

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

20.0001	Exchanges	30,518,645	6,897,212	6,897,212
20.0002	Capitalized interest	1,002,690	391,435	1,292,930
20.0003	Securities acquired from liquidation distributions	6,376	5,457	10,389

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	23,338,963	25,478,257	49,541,128
3. Ordinary individual annuities	1,785,717,563	1,349,102,162	3,760,345,305
4. Credit life (group and individual)			
5. Group life insurance	(6,306)	(18,545)	(23,855)
6. Group annuities	9,041,408	11,260,548	20,390,178
7. A&H - group	36,500	36,049	77,661
8. A&H - credit (group and individual)			
9. A&H - other	4,709,603	5,352,557	10,218,240
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,822,837,730	1,391,211,029	3,840,548,656
12. Deposit-type contracts	4,520,739	6,372,412	14,208,837
13. Total	1,827,358,469	1,397,583,441	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 Domicile	June 30, 2014	December 31, 2013
(1) State basis	Ohio	$ 163,039,709	$ 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		$ 163,039,709	$ 262,248,814
Surplus			
(5) Statutory surplus state basis	Ohio	$ 1,573,531,754	$ 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		$ 1,573,531,754	$ 1,511,800,352

B, C – No significant change.

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 second quarter of 2014.

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
61759XAC6	6,885,324	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	$	5,263,985
2. 12 Months or Longer		17,922,606

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

1. Less than 12 Months	$	753,547,025
2. 12 Months or Longer		633,607,396

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2014. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E, F, G & H – 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:

	06-2014			12-2013			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 93,309,407	$ 2,701,436	$ 96,010,843	$ 92,409,882	$ 5,990,092	$ 98,399,974	$ 899,525	$ (3,288,656)	$ (2,389,131)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	93,309,407	2,701,436	96,010,843	92,409,882	5,990,092	98,399,974	899,525	(3,288,656)	(2,389,131)
d. Deferred tax assets nonadmitted	40,131,183	(19,219,727)	20,911,456	37,584,886	(16,150,774)	21,434,112	2,546,297	(3,068,953)	(522,656)
e. Subtotal net admitted deferred tax asset	53,178,224	21,921,163	75,099,387	54,824,996	22,140,866	76,965,862	(1,646,772)	(219,703)	(1,866,475)
f. Deferred tax liabilities	13,811,982	19,219,727	33,031,709	14,135,630	16,150,774	30,286,404	(323,648)	3,068,953	2,745,305
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 39,366,242	$ 2,701,436	$ 42,067,678	$ 40,689,366	$ 5,990,092	$ 46,679,458	$ (1,323,124)	$ (3,288,656)	$ (4,611,780)

2. Admission calculation components, SSAP No. 101:

	06-2014			12-2013			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 39,366,242	$ 2,701,436	$ 42,067,678	$ 40,689,366	$ 5,990,092	$ 46,679,458	$ (1,323,124)	$ (3,288,656)	$ (4,611,780)
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	222,578,492	XXX	XXX	212,383,876	XXX	XXX	10,194,616
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	13,811,982	19,219,727	33,031,709	14,135,630	16,150,774	30,286,404	(323,648)	3,068,953	2,745,305
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 53,178,224	$ 21,921,163	$ 75,099,387	$ 54,824,996	$ 22,140,866	$ 76,965,862	$ (1,646,772)	$ (219,703)	$ (1,866,475)

3. Other admissibility criteria:

	06-2014	12-2013
a. Ratio percentage used to determine recovery period and threshold limitation amount	880%	999%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,483,856,615	$ 1,415,892,505

4. Impact of tax planning strategies:

	06-2014		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)	$ 93,309,407	$ 2,701,436	$ 92,409,882	$ 5,990,092	$ 899,525	$ (3,288,656)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	2.7%	0%	5.6%	0%	-2.9%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	53,178,224	21,921,163	54,824,996	22,140,866	(1,646,772)	(219,703)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	4.1%	0%	8.2%	0%	-4.1%

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:

	06-2014	12-2013	Change
a. Federal	$ 82,632,563	$ 166,767,456	$ (84,134,893)
b. Foreign	-	-	-
c. Subtotal	$ 82,632,563	$ 166,767,456	$ (84,134,893)
d. Federal income tax on net capital gains	4,374,685	22,506,791	(18,132,106)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 87,007,248	$ 189,274,247	$ (102,266,999)

2. Deferred tax assets:

		06-2014	12-2013	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	26,906,427	27,017,428	(111,001)
4	Investments	-	-	-
5	Deferred acquisition costs	54,858,330	52,198,643	2,659,687
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	50,820	121,675	(70,855)
9	Pension accrual	1,786,709	1,769,691	17,018
10	Receivables - nonadmitted	937,318	2,051,444	(1,114,126)
11	Net operating loss carry-forward	372,600	538,214	(165,614)
12	Tax credit carry-forward	-	-	-
13	Other	2,128,635	2,280,171	(151,536)
14	Accruals	6,268,568	6,432,616	(164,048)
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 93,309,407	$ 92,409,882	$ 899,525
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	40,131,183	37,584,886	2,546,297
d.	Admitted ordinary deferred tax assets	$ 53,178,224	$ 54,824,996	$ (1,646,772)
e.	Capital			
1	Investments	$ 2,701,086	$ 5,989,742	$ (3,288,656)
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	350	350	-
99	Subtotal	$ 2,701,436	$ 5,990,092	$ (3,288,656)
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(19,219,727)	(16,150,774)	(3,068,953)
h.	Admitted capital deferred tax assets	$ 21,921,163	$ 22,140,866	$ (219,703)
i.	Admitted deferred tax assets	$ 75,099,387	$ 76,965,862	$ (1,866,475)

3. Deferred tax liabilities:

		06-2014	12-2013	Change
a.	Ordinary			
1	Investments	$ 468,011	$ 411,286	$ 56,725
2	Fixed assets	3,460,261	3,723,941	(263,680)
3	Deferred and uncollected premium	4,647,904	4,566,372	81,532
4	Policyholder reserves	3,512,740	3,911,860	(399,120)
5	Other	680,238	417,039	263,199
6	Policy loans	1,042,828	1,105,132	(62,304)
99	Subtotal	$ 13,811,982	$ 14,135,630	$ (323,648)
b.	Capital			
1	Investments	$ 19,219,727	$ 16,150,774	$ 3,068,953
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 19,219,727	$ 16,150,774	$ 3,068,953
c.	Deferred tax liabilities	$ 33,031,709	$ 30,286,404	$ 2,745,305

	06-2014	12-2013	Change
4. Net deferred tax assets/liabilities	$ 42,067,678	$ 46,679,458	$ (4,611,780)

Notes to Financial Statements

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

	06-2014	12-2013
Provision computed at statutory rate (operations and realized gains/losses)	$ 86,371,906	$ 159,161,718
Permanent differences:		
Dividend exclusion	(44,334)	(142,780)
Stock options	(200,887)	(125,796)
Company-owned life insurance	(692,495)	(1,451,743)
Ceding commission	-	(905,374)
Tax exempt interest	(416,495)	-
Provision to return adjustments	-	133,721
Other	88,734	(51,605)
Total permanent differences	(1,265,477)	(2,543,577)
Timing adjustments:		
Investment differences	(5,543,000)	(7,349,466)
Reserves	288,118	438,082
DAC tax adjustment	2,659,687	8,316,747
Accounts payable	(258,907)	1,099,370
Provision to return (primarily investment-related items)	-	861,974
Fixed assets	453,992	(363,106)
Sale of subsidiary	-	-
Other	(385,301)	(290,124)
Total timing adjustments	(2,785,411)	2,713,477
Other adjustments		
Unrealized gain on options	4,686,230	29,942,629
Other	-	-
Total other adjustments	4,686,230	29,942,629
Federal income tax expense on operations and realized gains/losses	$ 87,007,248	$ 189,274,247
Gross change in deferred tax asset		
Timing adjustments	$ 2,785,411	$ (2,713,477)
Impact of non-admitted assets	1,114,126	(407,161)
Unrealized gains/losses	3,068,953	10,306,821
Software development	190,311	(503,047)
Credit swaps	(2,352,000)	(4,256,000)
Sale of subsidiary	-	-
Other	327,635	549,344
Total change in deferred tax asset recorded directly to surplus	5,134,436	2,976,480
Total statutory income tax expense	$ 92,141,684	$ 192,250,727

E. (1) At June 30, 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 $1,064,572. 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	$ 82,614,255	$ 4,065,356	$ 86,679,611
2013	164,372,023	23,480,292	187,852,315
2012	90,819,884	20,178,644	110,998,528

(3) At June 30, 2014, 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	-	14,341,941	1,438,568	15,780,509
Commerical MBS	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	14,341,941	16,110,671	30,452,612
Non-affiliated common stock	255,717,316	34,834,236	126,638,713	417,190,265
Non-affiliated preferred stock	-	1	1,633,667	1,633,668
Equity index call options	-	300,731,524	-	300,731,524
Interest rate swaptions	-	91,792	-	91,792
Total assets accounted for at fair value	$ 255,717,316	$ 349,999,494	$ 144,383,051	$ 750,099,861

Notes to Financial Statements

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

	Beginning Balance at 3/31/2014	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2014
U.S Government and government agencies	$ 14,672,103	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 14,672,103
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	$ -
Residential MBS	1,427,524	-	-	(13,517)	50,248	-	-	(25,687)	-	1,438,568
All other bonds	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stock	114,109,452	12,020,000	(5,805,783)	(973,954)	866,898	6,422,100	-	-	-	126,638,713
Non-affiliated preferred stock	-	1,633,667	-	-	-	-	-	-	-	1,633,667
Total	$ 130,209,079	$ 13,653,667	$ (5,805,783)	$ (987,471)	$ 917,146	$ 6,422,100	$ -	$ (25,687)	$ -	$ 144,383,051

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets						
Bonds:						
U.S. Government and government agencies	$ 47,266,380	$ 45,930,183	$ 1,346,846	$ 31,229,502	$ 14,690,032	$ -
States, municipalities and political subdivisions	2,976,665,922	2,867,909,136	-	2,956,669,260	19,996,662	-
Foreign government	13,267,087	11,582,685	-	13,267,087	-	-
Residential MBS	3,142,778,820	2,814,809,405	-	2,937,010,542	205,768,278	-
Commercial MBS	1,985,558,339	1,833,605,956	-	1,962,884,952	22,673,387	-
Asset Backed Securtities	2,234,463,708	2,205,019,486		1,979,244,904	255,218,804	
All other bonds	9,237,675,416	8,638,277,450	3,867,759	8,970,843,918	262,963,739	-
Total bonds	$ 19,637,675,672	$ 18,417,134,301	$ 5,214,605	$ 18,851,150,165	$ 781,310,902	$ -
Non affiliated common stock	417,190,265	417,190,265	255,717,316	34,834,236	126,638,713	-
Non affiliated preferred stock	18,096,088	16,580,514	11,143,128	5,300,001	1,652,959	-
Other Invested assets - schedule BA	119,497,171	119,399,935	-	-	119,497,171	-
Mortgage loans	763,500,000	769,766,738	-	-	763,500,000	-
Equity index call options	300,731,524	300,731,524	-	300,731,524	-	-
Interest rate swaptions	91,792	91,792	-	91,792	-	-
Policy loans	126,140,119	126,140,119	-	-	126,140,119	-
Total financial assets	$ 21,382,922,631	$ 20,167,035,188	$ 272,075,049	$ 19,192,107,718	$ 1,918,739,864	$ -

Notes to Financial Statements

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT – No significant change.

There have been no events subsequent to June 30, 2014 that have had a material financial effect on the Company.

23. REINSURANCE – 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

A. – F. – No significant change.

G. 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 $33.8 million and $33.6 million of FHLB stock at June 30, 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 $543.7 million as of June 30, 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.

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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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.
Great American Holding Inc. acquired Summit Holding Southeast, Inc. and its two insurance company subsidiaries, Bridgefield Employers Insurance Company and Bridgefield Casualty Insurance Company.

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Great American Advisors	Cincinnati, Ohio	NO	NO	NO	YES
American Money Management Corporation	Cincinnati, Ohio	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

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

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: $................................250,705

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: $................13,156,986

13. Amount of real estate and mortgages held in short-term investments: $................................0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 215,543,282	$ 227,132,093
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 18,009,037	$ 17,741,543
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 233,552,319	$ 244,873,636
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 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

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

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

PART 1 - INVESTMENT

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:

088444ZZ0 BEXION PHARMACEUTICALS LLC 4.00% DUE 7/31/2015
22960*AA0 OCF MEDICAL FACILITIES INC 5.26% DUE 12/15/2008
42249#AA7 HEALTHPARTNERS INC 4.61% DUE 5/15/2030
617555ZA8 MSI LIGHTING TERM LOAN 15% 11/6/2017
68063*AA9 OLG FINANCE LLC TERM LOAN 14.00% DUE 12/31/2018
813084A*1 SEBRING SOFTWARE INC TL 11.50% DUE 4/25/2018
96928*FQ5 GSA PORTLAND OR CTL 4.01 9/15/2033
96928@AA3 SOUTH CAROLINA CTL 4.00 6/15/2023
G2956LAA4 DEVOCATOR LIMITED TL 1M LIBOR DUE 3/31/2015

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$82,379,603
1.13	Commercial mortgages	$687,387,135
1.14	Total mortgages in good standing	$769,766,738
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)	$769,766,738
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	222,243	41,663,514	69,374		41,955,131	
2. Alaska AK	L	12,990	428,478	19,095		460,563	
3. Arizona AZ	L	478,337	13,909,044	774		14,388,154	
4. Arkansas AR	L	158,864	18,337,125	4,233		18,500,222	
5. California CA	L	4,824,262	142,320,297	4,585		147,149,144	148,504
6. Colorado CO	L	296,336	22,219,197	63,584		22,579,116	
7. Connecticut CT	L	386,122	33,675,397	6,554		34,068,073	294,244
8. Delaware DE	L	57,223	9,157,374			9,214,596	
9. District of Columbia DC	L	30,750	1,479,220			1,509,970	
10. Florida FL	L	1,845,412	163,691,568	255,138		165,792,119	70,520
11. Georgia GA	L	940,151	33,183,709	62,081		34,185,942	
12. Hawaii HI	L	197,566	2,605,819	84		2,803,469	
13. Idaho ID	L	91,455	9,676,104	1,220		9,768,779	
14. Illinois IL	L	846,646	55,975,165	85,258		56,907,069	
15. Indiana IN	L	244,596	41,514,486	165,429		41,924,511	246,889
16. Iowa IA	L	126,049	20,117,232	160,348		20,403,630	122,993
17. Kansas KS	L	184,409	9,436,137	187,490		9,808,036	
18. Kentucky KY	L	206,848	32,337,448	459,194		33,003,491	
19. Louisiana LA	L	256,803	38,301,312			38,558,115	
20. Maine ME	L	115,875	4,963,306	4,256		5,083,437	
21. Maryland MD	L	566,293	35,936,003	2,399		36,504,695	303,197
22. Massachusetts MA	L	452,504	28,233,969	3,164		28,689,636	648,381
23. Michigan MI	L	238,134	76,998,302	8,589		77,245,025	100,300
24. Minnesota MN	L	347,664	35,880,928	1,253		36,229,845	124,175
25. Mississippi MS	L	139,435	12,930,441	5,134		13,075,011	
26. Missouri MO	L	309,323	92,013,529	188,919		92,511,771	
27. Montana MT	L	10,855	1,579,690	7,990		1,598,536	
28. Nebraska NE	L	160,553	5,411,380	72,180		5,644,112	195,251
29. Nevada NV	L	313,954	5,688,912	6,110		6,008,977	
30. New Hampshire NH	L	65,816	12,331,129	52,200		12,449,145	
31. New Jersey NJ	L	823,077	60,467,004	4,965		61,295,045	
32. New Mexico NM	L	199,041	3,030,072			3,229,113	93,991
33. New York NY	N	126,895	5,549,372	4,323		5,680,590	
34. North Carolina NC	L	952,451	107,463,807	886,830		109,303,089	407,135
35. North Dakota ND	L	42,161	7,114,037			7,156,198	
36. Ohio OH	L	563,349	100,661,772	41,035		101,266,155	719,198
37. Oklahoma OK	L	514,423	7,370,616	139,157		8,024,196	228,549
38. Oregon OR	L	128,627	16,209,607	44,996		16,383,230	
39. Pennsylvania PA	L	1,053,143	111,903,401	20,443		112,976,987	210,217
40. Rhode Island RI	L	63,678	15,847,814	1,846		15,913,338	
41. South Carolina SC	L	405,067	63,620,551	447,500		64,473,117	111,172
42. South Dakota SD	L	45,177	2,939,113	4,501		2,988,790	
43. Tennessee TN	L	426,703	58,780,268	384,873		59,591,844	27,423
44. Texas TX	L	2,645,924	56,824,219	172,958		59,643,102	362,481
45. Utah UT	L	125,235	24,150,017	51,803		24,327,055	
46. Vermont VT	L	38,017	1,911,291	10,295		1,959,603	
47. Virginia VA	L	886,268	61,750,851	158,480		62,795,599	106,119
48. Washington WA	L	395,083	52,714,327	154,735		53,264,146	
49. West Virginia WV	L	78,424	8,407,740	3,255		8,489,419	
50. Wisconsin WI	L	252,802	22,467,385	269,642		22,989,829	
51. Wyoming WY	L	24,912	3,066,395			3,091,307	
52. American Samoa AS	N					0	
53. Guam GU	L	77,282				77,282	
54. Puerto Rico PR	N	1,613	75,000			76,613	
55. US Virgin Islands VI	L	2,420				2,420	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,601				1,601	
58. Aggregate Other Alien OT	XXX	36,323	438,096	0	0	474,419	0
59. Subtotal	(a) 52	24,037,163	1,794,758,970	4,698,274	0	1,823,494,408	4,520,739
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	60,570		28,695		89,265	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	24,097,734	1,794,758,970	4,726,969	0	1,823,583,673	4,520,739
96. Plus Reinsurance Assumed	XXX	3,601,559	173,328			3,774,888	
97. Totals (All Business)	XXX	27,699,293	1,794,932,299	4,726,969	0	1,827,358,561	4,520,739
98. Less Reinsurance Ceded	XXX	17,745,500	20,157	4,726,969		22,492,625	42,901
99. Totals (All Business) less Reinsurance Ceded	XXX	9,953,794	1,794,912,142	0	0	1,804,865,936	4,477,838

DETAILS OF WRITE-INS

58001. Other Alien	XXX	36,323	438,096			474,419	
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	36,323	438,096	0	0	474,419	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
— — MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — The Associates of the Jersey Company	NJ	23-6297584	
— — — Cal Coal, Inc.	IL	37-1094159	
— — — Great Southwest Corporation	DE	95-2802826	
— — — The Indianapolis Union Railway Company	IN	35-6001691	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Real Estate, Inc.	NY	31-1236926	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — — PCC Maryland Realty Corp.	MD	31-1388401	
— — — Penn Central Energy Management Company	DE	06-1209709	
— — — Penn Towers, Inc.	PA	23-1537928	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — — Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
— — — Terminal Realty Penn Co.	DC	23-1707450	
— — — Waynesburg Southern Railroad Company	PA	23-1675796	
— — GAI Insurance Company, Ltd. *	BMU		
— — 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
QQAgency 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
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company	FL	59-1835212	10701
Bridgefield Casualty Insurance Company	FL	59-3269531	10335

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

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

Entity	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation (80%)	OH	59-2840291	
— — — Brothers Le Pavillon, LLC	DE	20-5173494	
— — — — Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Claims Services, Inc.	DE	31-1228726	
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — National Interstate Corporation (51.4%)	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

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Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							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.	

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			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				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
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
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	

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			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2180806				United Teacher Associates, Ltd.	TX	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
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.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance 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

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			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.400	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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.	
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.	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.
2.
3.
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7.

Bar Code:

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

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* 6 3 3 1 2 2 0 1 4 4 4 8 0 0 0 0 2 *

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Inventory and prepaid assets on real estate holdings	2,137,529	2,137,529	0	
2505. Accounts receivable	711,236	518,035	193,201	
2597. Summary of remaining write-ins for Line 25	2,848,765	2,655,564	193,201	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	1,836,765	2,055,941
2597. Summary of remaining write-ins for Line 25	1,836,765	2,055,941

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	14,135	18,581	33,245
08.397. Summary of remaining write-ins for Line 8.3	14,135	18,581	33,245

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	1,487,594	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	1,737,212	3,463,348
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	81,913,813	82,163,432
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	81,913,813	82,163,432

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	664,336,377	473,137,934
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	132,819,912	246,853,736
2.2 Additional investment made after acquisition	12,421,649	18,239,292
3. Capitalized deferred interest and other		
4. Accrual of discount	217,146	207,109
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	40,028,346	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)	769,766,738	664,336,377
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	769,766,738	664,336,377
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	769,766,738	664,336,377

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	84,868,541	87,196,085
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,392,416	48,269,770
2.2 Additional investment made after acquisition	25,263,734	45,615,700
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(2,207,959)	(7,997,143)
6. Total gain (loss) on disposals		149,040
7. Deduct amounts received on disposals	2,916,797	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)	119,399,934	84,868,541
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	119,399,934	84,868,541

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,979,934,667	14,826,848,427
2. Cost of bonds and stocks acquired	2,022,829,615	5,129,445,099
3. Accrual of discount	56,564,665	99,983,471
4. Unrealized valuation increase (decrease)	17,288,871	49,986,782
5. Total gain (loss) on disposals	17,917,910	70,940,794
6. Deduct consideration for bonds and stocks disposed of	996,685,800	2,163,015,848
7. Deduct amortization of premium	18,317,813	30,247,231
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	1,494,942	4,006,826
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,078,037,174	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)	19,078,036,174	17,979,933,667

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,172,991,311	1,476,022,768	1,011,377,032	34,373,399	14,172,991,311	14,672,010,446		13,543,082,877
2. NAIC 2 (a)	3,612,108,433	191,777,789	103,584,815	(29,225,723)	3,612,108,433	3,671,075,684		3,587,242,630
3. NAIC 3 (a)	337,641,322	14,135,147	13,467,537	22,350,841	337,641,322	360,659,773		382,940,893
4. NAIC 4 (a)	129,355,134	29,192,977	7,972,992	(6,824,635)	129,355,134	143,750,484		119,987,033
5. NAIC 5 (a)	38,344,212	79,043	6,006,337	(1,163,041)	38,344,212	31,253,877		44,868,013
6. NAIC 6 (a)	35,912,169	11,863	3,979,781	1,691,040	35,912,169	33,635,291		30,317,579
7. Total Bonds	18,326,352,581	1,711,219,587	1,146,388,494	21,201,881	18,326,352,581	18,912,385,555	0	17,708,439,025
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	13,926,429			1,125	13,926,429	13,927,554		13,944,490
10. NAIC 3		1,000,000				1,000,000		
11. NAIC 4	1,519,292	378,086		(244,419)	1,519,292	1,652,959		1,519,292
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	15,445,721	1,378,086	0	(243,294)	15,445,721	16,580,513	0	15,463,782
15. Total Bonds and Preferred Stock	18,341,798,302	1,712,597,673	1,146,388,494	20,958,587	18,341,798,302	18,928,966,068	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 \$.....495,251,254; NAIC 2 \$..........0; NAIC 3 \$..........0; NAIC 4 \$..........0; NAIC 5 \$..........0; NAIC 6 \$..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	495,251,254	XXX	495,251,255	43,607	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	300,074,513	332,345,566
2. Cost of short-term investments acquired	1,306,362,731	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	1,111,185,990	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)	495,251,254	300,074,513
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	495,251,254	300,074,513

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	92,184,795
3.	Unrealized valuation increase (decrease)	29,776,682
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(81,857,694)
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)	300,823,316
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	300,823,316

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	300,823,316	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		300,823,316
4. Part D, Section 1, Column 5	300,823,316	
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	300,823,316	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		300,823,316
10. Part D, Section 1, Column 8	300,823,316	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				40,177
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				296,937
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				340,967
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				21,696
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				211,275
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center				975
0199999. Totals					0	0	0	912,027
0399999. Totals					0	0	0	912,027

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	4.750		801,172	28,600,000
Mountain View	Tucson	AZ		06/30/2014	4.750	20,000,000		39,810,000
Orchard Supply	Tigard	OR		05/02/2014	5.130	6,000,000		9,820,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	26,000,000	801,172	78,230,000
Mezzanine Loans								
Invitation Homes	New York	NY		11/27/2013	3.750		81,572	53,649,837
SFRA III	Austin	TX		03/26/2014	3.404		6,417,710	29,930,009
RPA 4	Austin	TX		05/01/2014	3.402	23,989,903		23,989,903
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	23,989,903	6,499,282	107,569,749
0899999. Total - Mortgages in Good Standing				XXX	XXX	49,989,903	7,300,454	185,799,749
3399999. Total Mortgages				XXX	XXX	49,989,903	7,300,454	185,799,749

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Signatrue Tower	Nashville	TN		06/02/2010	06/01/2014	5,000,000					0		5,000,000	5,000,000			0
Shoppes at Apollo Beach	Apollo	FL		09/01/2011	06/12/2014	7,347,514					0		7,347,514	7,347,514			0
Old Palm Golf Club	Palm Beach Gardens	FL		08/22/2013	06/24/2014	5,089,268					0		5,089,268	5,089,268			0
0199999. Total - Mortgages Closed by Repayment						17,436,782	0	0	0	0	0	0	17,436,782	17,436,782	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2014	128,183					0		128,183	128,183			0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007	06/02/2014	68,000					0		68,000	68,000			0
Old Standard	Cincinnati	OH		01/01/2006	06/06/2014	57,829					0		57,829	57,829			0
Sandestin	Destin	FL		03/12/2010	06/12/2014	247,315					0		247,315	247,315			0
633 Folsom	San Francisco	CA		05/27/2010	06/12/2014	77,391					0		77,391	77,391			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010	06/12/2014	25,819					0		25,819	25,819			0
One Greenway Centre	Franklin	TN		01/14/2011	06/12/2014	124,210					0		124,210	124,210			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2014	81,663					0		81,663	81,663			0
Koyo Building	Greenville	SC		08/31/2011	06/12/2014	69,916					0		69,916	69,916			0
Santa Monica Pacific Pier (	Santa Monica	CA		09/28/2011	06/12/2014	86,947					0		86,947	86,947			0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2014	135,555					0		135,555	135,555			0
Convention Center Parking	Philadelphia	PA		01/31/2012	06/12/2014	51,363					0		51,363	51,363			0
Willow Lakes Apartments	Port Arthur	TX		02/07/2012	06/12/2014	177,773					0		177,773	177,773			0
Elitch Gardens	Denver	CO		05/01/2012	06/12/2014	137,182					0		137,182	137,182			0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2014	104,498					0		104,498	104,498			0

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
Hilton Jackson Hotel	Jackson	MS		08/16/2012	06/12/2014	65,624					0		65,624	65,624			0
Intercontinental Tampa Hot	Tampa	FL		09/28/2014	06/12/2014	34,956					0		34,956	34,956			0
Montauk Yacht Club	Montauk	NY		10/19/2012	06/12/2014	85,366					0		85,366	85,366			0
Hotel Palomar	Dallas	TX		12/20/2012	06/12/2014	196,290					0		196,290	196,290			0
Whispering Wind	Phoenix	AZ		05/17/2013	06/12/2014	46,730					0		46,730	46,730			0
Semoran Commercenter	Orlando	FL		06/21/2013	06/12/2014	65,972					0		65,972	65,972			0
Valassis at Sky Harbor	Phoenix	AZ		06/26/2013	06/12/2014	47,353					0		47,353	47,353			0
Town Park Villas	Tampa	Fl		07/31/2013	06/12/2014	1,218,560					0		1,218,560	1,218,560			0
L-3 Communications	Salt Lake City	UT		11/08/2013	06/12/2014	69,640					0		69,640	69,640			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013	06/12/2014	87,218					0		87,218	87,218			0
Invitation Homes	New York	NY		11/27/2013	06/12/2014	13,234,199					0		13,234,199	13,234,199			0
Xactaware	Lehi	UT		02/24/2014	06/14/2014	122,505					0		122,505	122,505			0
Stop N' Go Center	Fargo	ND		03/18/2014	06/14/2014	25,452					0		25,452	25,452			0
SFRA III	Austin	TX		01/01/2006	06/14/2014	12,442					0		12,442	12,442			0
0299999. Total - Mortgages With Partial Repayments						16,885,952	0	0	0	0	0	0	16,885,952	16,885,952	0	0	0
0599999. Total Mortgages						34,322,735	0	0	0	0	0	0	34,322,735	34,322,735	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Desig-nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			851,727			1.0
722480 ZZ 6	Pineapple Square Properties LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006			70,428			12.0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013			108,703			0.7
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP		10/01/2012			472,509			0.7
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013			13,569			2.9
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013			70,000			2.4
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013			17,500			3.8
000000 00 0	A&M Capital Partners	Greenwich	CT	A&M Capital Partners		12/06/2013			342,571			1.8
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014			185,736			3.9
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.		04/30/2014		625,000				5.8
000000 00 0	The Cranmere Group Limited	London	UK	The Cranmere Group Limited		05/21/2014		2,103,780				7.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,728,780	2,132,743	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	GALIC Pointe, LLC	Destin	FL	GALIC Pointe LLC		03/25/2011			32,500			65.0
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	GALIC - Sorrento, LLC		06/27/2012			115,050			65.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	147,550	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			21,000,000			70.0
4299999. Total - Any Other Class of Asset - Unaffiliated								0	21,000,000	0	0	XXX
4499999. Subtotal - Unaffiliated								2,728,780	23,132,743	0	0	XXX
4599999. Subtotal - Affiliated								0	147,550	0	0	XXX
4699999. Totals								2,728,780	23,280,293	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	05/30/2014	134,946					0		134,946	134,946			0	12,054
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Distribution	02/06/2007	06/10/2014	57,960					0		57,960	57,960			0	99,455
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	06/10/2014	281,107					0		281,107	281,107			0	191,334
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	04/14/2014	31,250					0		31,250	31,250			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Distribution	05/23/2013	04/30/2014	108,703					0		108,703	108,703			0	
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	Distribution	12/06/2013	04/09/2014	128,603					0		128,603	128,603			0	10,148
81220# 10 0	SeaPoint Ventures II, L.P.	Wilmington	DE	Distribution	08/25/2005	06/17/2014	14,015					0		14,015	14,015			0	
000000 00 0	Madrona Venture Fund I-A L.P.	Wilmington	DE	Distribution	11/02/2005	05/08/2014	14,608					0		14,608	14,608			0	20,452
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							771,192	0	0	0	0	0	0	771,192	771,192	0	0	0	333,442
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012		936,805					0		936,805	936,805			0	138,186
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							936,805	0	0	0	0	0	0	936,805	936,805	0	0	0	138,186
4499999. Subtotal - Unaffiliated							771,192	0	0	0	0	0	0	771,192	771,192	0	0	0	333,442
4599999. Subtotal - Affiliated							936,805	0	0	0	0	0	0	936,805	936,805	0	0	0	138,186
4699999. Totals							1,707,997	0	0	0	0	0	0	1,707,997	1,707,997	0	0	0	471,629

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034		06/30/2014	CREWS & ASSOCIATES		4,000,000	4,000,000	457	1FE
594612 BS 1	MICHIGAN ST B TXBL 3.59 12/01/2026		06/25/2014	BARCLAYS CAPITAL		3,500,000	3,500,000		1FE
882723 JR 1	TX ST PREREFUNDED 4.50 4/01/2033		05/20/2014	Defeasement		431,834	435,000	2,664	4Z
882723 KK 4	TX ST UNREFUNDED 4.50 4/1/2033		05/20/2014	Defeasement		11,460,966	11,545,000	70,713	1FE
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026		06/26/2014	JP MORGAN SECURITIES INC.		3,000,000	3,000,000		1FE
882723 PV 5	TEXAS ST TXBL REF B 3.573 10/01/2027		06/26/2014	JP MORGAN SECURITIES INC.		2,000,000	2,000,000		1FE
882723 PW 3	TEXAS ST TXBL REF B 3.663 10/01/2028		06/26/2014	JP MORGAN SECURITIES INC.		4,500,000	4,500,000		1FE
882723 PX 1	TEXAS ST TXBL REF B 3.693 10/01/2029		06/26/2014	JP MORGAN SECURITIES INC.		2,410,000	2,410,000		1FE
93974C PL 8	WA ST BABS D 5.381 08/01/2029		06/16/2014	JP MORGAN SECURITIES INC.		20,926,980	18,000,000	371,289	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						52,229,779	49,390,000	445,123	XXX
Bonds - U.S. Special Revenue and Special Assessment									
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		05/19/2014	BARCLAYS CAPITAL		10,000,000	10,000,000		1FE
38375U BQ 2	GNR 2013-H24 BI WAC-IO 09/20/2063		02/26/2014	BANC OF AMERICA SECURITIES				5	1
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038		05/07/2014	CITIGROUP		9,267,768	8,730,000	52,656	1FE
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038		06/10/2014	RAYMOND JAMES & ASSOCIATES		3,483,678	3,300,000	33,033	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		04/03/2014	BARCLAYS CAPITAL		24,824,608	24,824,608		1FE
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027		06/27/2014	GOLDMAN SACHS		17,481,750	15,000,000	38,732	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		04/16/2014	GEORGE K BAUM & COMPANY		5,000,000	5,000,000		1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		06/13/2014	RBC CAPITAL MARKETS		5,200,000	5,200,000		1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/19/2014	BARCLAYS CAPITAL		8,463,536	8,463,536		1FE
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		03/15/2014	Capital Interest		(67,855)	(953,117)		1
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		04/07/2014	RAYMOND JAMES & ASSOCIATES		6,369,536	5,911,402	8,867	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		04/07/2014	RAYMOND JAMES & ASSOCIATES		3,998,328	3,710,745	5,566	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						94,021,349	89,187,174	138,859	XXX
Bonds - Industrial and Miscellaneous									
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/30/2014	Paydown		5,766,410	5,766,410	-	4FE
319963 ZF 4	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2014	Paydown		1,968,058	1,968,058	-	4FE
00084U AJ 1	ACASC 2014-1A B2 CLO MEZ SEQ 4.22 07/26	R	06/06/2014	DEUTSCHE BANK		4,378,000	4,400,000		1FE
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35		04/10/2014	STIFEL NICOLAUS		3,253,497	3,536,410	7,023	1AM
00175E AC 2	AMMC 2006-7A C CLO FLT12/19/2019	R	06/24/2014	RAYMOND JAMES & ASSOCIATES		2,080,313	2,100,000	3,431	1FE
00185A AF 1	AON PLC 3.50 06/14/2024		05/20/2014	MORGAN STANLEY		2,996,940	3,000,000		2FE
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		06/18/2014	RBS SECURITIES/GREENWICH		11,993,203	12,000,000		1FE
00248P AK 2	AVOCE 2014-1A A2B CLO MEZ SEQ 4.294 7/26	R	06/10/2014	CITIGROUP		3,000,000	3,000,000		1FE
00440E AR 8	ACE INA HOLDINGS 3.35 05/15/2024		05/21/2014	JP MORGAN SECURITIES INC.		9,985,000	10,000,000		1FE
00507U AE 1	ACTAVIS FUNDING 3.85 06/15/2024	R	06/10/2014	BANC OF AMERICA SECURITIES		4,981,150	5,000,000		2FE
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		06/12/2014	BANC OF AMERICA SECURITIES		4,990,250	5,000,000		2FE
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/15/2014	Capitalized Interest		25,081	28,340		5FE
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		05/13/2014	GOLDMAN SACHS		7,500,000	7,500,000		1FE
02665V AB 9	AH4R 2014-SFR1 B ABS MEZ SEQ FLT 06/31		05/13/2014	GOLDMAN SACHS		3,000,000	3,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024		05/19/2014	BANC OF AMERICA SECURITIES		7,977,200	8,000,000		1FE
03765D AC 4	APID 2014-18A A2A CLO SEQ FLT 07/22/2026	R	06/26/2014	JP MORGAN SECURITIES INC		3,467,450	3,500,000		1FE
03765D AE 0	APID 2014-18A B CLO MEZ FLT 07/22/2026	R	06/26/2014	JP MORGAN SECURITIES INC		4,903,500	5,000,000		1FE
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026	R	06/26/2014	JP MORGAN SECURITIES INC		11,000,000	11,000,000		1FE
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024		05/27/2014	CITIGROUP		12,963,860	13,000,000		1FE
037833 AS 9	APPLE INC 3.45 05/06/2024		04/29/2014	GOLDMAN SACHS		11,989,920	12,000,000		1FE
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024		06/09/2014	JP MORGAN SECURITIES INC		6,993,560	7,000,000		1FE
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024		06/17/2014	BANC OF AMERICA SECURITIES		5,987,700	6,000,000		2FE
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		04/26/2014	Capital Interest		5,964	6,953		1FM
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		05/26/2014	Capital Interest		6,006	6,931		1FM
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		06/26/2014	Capital Interest		6,066	7,012		1FM
05578D AG 7	BPCE 4.00 04/15/2024		04/08/2014	CITIGROUP		7,985,600	8,000,000		1FE
05578D AG 7	BPCE 4.00 04/15/2024		04/09/2014	MORGAN STANLEY		4,013,440	4,000,000		1FE
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		12/26/2013	Capital Interest			119,899		1FM
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	R	05/12/2014	BARCLAYS CAPITAL		19,993,400	20,000,000		1FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		04/14/2014	WELLS FARGO BROKERAGE SERVICES		6,798,180	6,798,180	17,681	2FM
08180F AC 5	BSP 2014-IVA A1B CLO SEQ SSNR 3.61 07/26	R	05/02/2014	DEUTSCHE BANK		10,000,000	10,000,000		1FE
08180F AG 6	BSP 2014-IVA A2B CLO MEZ SEQ 4.26 07/26	R	05/02/2014	DEUTSCHE BANK		2,962,800	3,000,000		1FE
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019	R	05/21/2014	MORGAN STANLEY		3,300,850	3,500,000	3,177	1AM
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023		05/12/2014	CITIGROUP		1,568,248	1,450,000	17,219	1FE
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26	R	06/09/2014	JP MORGAN SECURITIES INC		6,000,000	6,000,000		1FE
114535 ZA 8	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015		04/04/2014	Private Placement		1,287,352	1,287,352		4Z
114535 ZA 8	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015		05/02/2014	Private Placement		117,032	117,032		4Z
114535 ZB 6	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		04/04/2014	Exchanged		368,651	702,192		4Z
114535 ZB 6	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		04/04/2014	Private Placement		146,290	146,290		4Z
12497* AA 3	NASHVILLE CITY CNTR CTL 6.90 7/15/2057		05/15/2014	Capitalized Interest					1Z
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		06/17/2014	WELLS FARGO BROKERAGE SERVICES		5,997,526	6,000,000		1FE
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47		06/19/2014	DEUTSCHE BANK		9,089,607	9,000,000	23,075	1FE
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47		06/19/2014	DEUTSCHE BANK		5,149,633	5,000,000	13,823	1FE
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		12/26/2013	Capital Interest			1,653		1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		05/26/2014	Capital Interest					1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		05/26/2014	Capital Interest					1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		04/08/2014	BANC OF AMERICA SECURITIES		13,857,109	14,634,571	12,195	1FE
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		04/17/2014	CS FIRST BOSTON		6,466,651	6,829,466	12,521	1FE
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		03/06/2014	CS FIRST BOSTON				(4)	1FM
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019		06/06/2014	US BANCORP		4,000,000	4,000,000		2FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		03/05/2014	GOLDMAN SACHS		19,814,000	19,814,000	72,293	1FE
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024		05/05/2014	BARCLAYS CAPITAL		3,999,320	4,000,000		1FE
14912L 6C 0	CATERPILLAR FINL MTN 3.30 06/09/2024		06/02/2014	BANC OF AMERICA SECURITIES		2,991,390	3,000,000		1FE
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26	R	04/10/2014	JEFFERIES & CO		20,000,000	20,000,000		1FE

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150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026	R	04/10/2014	JEFFERIES & CO.		5,000,000	5,000,000		1FE
151020 AP 9	CELGENE CORP 3.625 05/15/2024		05/06/2014	GOLDMAN SACHS		9,965,900	10,000,000		2FE
172967 HT 1	CITIGROUP INC 3.75 06/16/2024		06/09/2014	CITIGROUP		19,975,200	20,000,000		1FE
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		06/24/2014	CITIGROUP		12,271,652	12,222,000	30,895	1FE
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		06/24/2014	CITIGROUP		3,976,250	4,000,000	10,111	1FE
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019		06/24/2014	US BANCORP		8,000,000	8,000,000		4Z
23320A AA 0	DFC FINANCE CORP 10.50 06/15/2020		06/06/2014	JEFFERIES & CO.		4,000,000	4,000,000		4FE
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024		06/09/2014	HSBC SECURITIES		4,996,200	5,000,000		1FE
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	05/22/2014	DEUTSCHE BANK		44,828,550	45,000,000		1FE
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2014	Capitalized Interest		50,037	49,770		4Z
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		06/18/2014	GOLDMAN SACHS		6,999,891	7,000,000		2AM
26884T AL 6	ERAC USA FINANCE 3.85 11/15/2024		05/19/2014	BANC OF AMERICA SECURITIES		4,991,500	5,000,000		2FE
292480 AC 4	ENABLE MIDSTREAM 3.90 05/15/2024		05/19/2014	RBS SECURITIES/GREENWICH		6,992,090	7,000,000		2FE
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025		06/24/2014	BNP PARIBAS		4,995,850	5,000,000		1FE
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025		06/24/2014	BNP PARIBAS		5,995,020	6,000,000		1FE
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015		04/15/2014	Capitalized Interest		11,863	11,863		6FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		04/15/2014	Capitalized Interest		3,830	3,830		1Z
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		05/15/2014	Capitalized Interest		3,844	3,844		1Z
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		05/15/2014	Private Placement		699,441	699,441		1Z
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		06/15/2014	Capitalized Interest		6,503	6,503		1Z
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024		05/27/2014	BANC OF AMERICA SECURITIES		5,977,320	6,000,000		2FE
380956 AF 9	GOLDCORP INC 3.625 06/09/2021	I	06/04/2014	MORGAN STANLEY		2,496,775	2,500,000		2FE
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		06/30/2014	BARCLAYS CAPITAL		4,997,100	5,000,000		1FE
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		06/30/2014	GOLDMAN SACHS		11,984,160	12,000,000		1FE
40256B AG 7	GULFS 2006-1A D CLO MEZ FLT 08/21/2020	R	05/27/2014	RAYMOND JAMES & ASSOCIATES		3,678,125	3,750,000	1,713	1FE
40256V AE 8	GULFS 2007-1A C CLO MEZ FLT 06/17/2021	R	05/14/2014	CRT CAPITAL		6,539,844	6,875,000	12,827	1FE
40434C AD 7	HSBC USA INC 3.50 06/23/2024		06/16/2014	HSBC SECURITIES		17,923,320	18,000,000		1FE
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20	R	06/11/2014	JP MORGAN SECURITIES INC.		2,419,013	2,510,000	1,729	1FE
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20	R	06/19/2014	JP MORGAN SECURITIES INC.		481,250	500,000	447	1FE
431282 AN 2	HIGHWOODS REALTY 3.20 06/15/2021		05/19/2014	WELLS FARGO BROKERAGE SERVICES		4,949,150	5,000,000		2FE
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026	R	05/08/2014	BANC OF AMERICA SECURITIES		3,964,000	4,000,000		1FE
45666Z ZA 3	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2014	Capitalized Interest		8,405	8,384		5Z
45666Z ZA 3	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2014	Capitalized Interest		8,699	8,678		5Z
45666Z ZA 3	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2014	Capitalized Interest		8,433	8,412		5Z
465685 AJ 4	ITC HOLDINGS CORP 3.65 06/15/2024		05/28/2014	BARCLAYS CAPITAL		3,986,640	4,000,000		2FE
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.307 7/26	R	06/27/2014	CITIGROUP		17,500,000	17,500,000		1FE
46617N AL 1	JFIN 2014-2A A2B CLO MEZ 4.476 07/17/26	R	06/27/2014	CITIGROUP		6,000,000	6,000,000		1FE
46625H JX 9	JPMORGAN CHASE & CO 3.625 05/13/2024		05/06/2014	JP MORGAN SECURITIES INC.		19,902,000	20,000,000		1FE
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		04/29/2014	GUGGENHEIM CAPITAL MARKET		351,736	354,393	18	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2014	Capital Interest		4,814	8,907		1FM

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46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2014	Capital Interest		3,899	7,169		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2014	Capital Interest		3,827	7,136		1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		05/09/2014	PERFORMANCE TRUST		38,633	38,633	84	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2014	Capital Interest		3	2,985		1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		03/31/2009	RE-JEFFRIES			18,398		1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		03/26/2014	Capital Interest			7		1FM
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024		06/10/2014	BANC OF AMERICA SECURITIES		3,997,920	4,000,000		2FE
494386 AB 1	KIMBERLY-CLARK deMEXICO 3.80 04/08/2024	R	04/03/2014	CITIGROUP		2,991,840	3,000,000		1FE
502413 BD 8	L-3 COMMS CORP 3.95 05/28/2024		05/13/2014	BANC OF AMERICA SECURITIES		4,972,250	5,000,000		2FE
51507Y AC 0	LANDM 2006-8A C CDO FLT 10/19/2020	R	04/29/2014	RBS SECURITIES/GREENWICH		4,086,375	4,250,000	1,270	1FE
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2014	Capitalized Interest		9,560	9,520		5Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2014	Capitalized Interest		9,269	9,228		5Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2014	Capitalized Interest		9,594	9,552		5Z
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/23/2014	CITIGROUP		4,990,850	5,000,000		2FE
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/23/2014	STERNE AGEE & LEACH		3,005,880	3,000,000		2FE
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/24/2014	CITIGROUP		2,009,200	2,000,000	219	2FE
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/24/2014	JP MORGAN SECURITIES INC		5,030,450	5,000,000	549	2FE
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2014	Private Placement		10,177	10,041		4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/09/2014	Private Placement		945,750	975,000		4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2014	Capitalized Interest		21,300	21,016		4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		05/31/2014	Capitalized Interest		26,240	25,890		4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2014	Capitalized Interest		11,246	11,096		4Z
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		06/18/2014	BARCLAYS CAPITAL		3,500,000	3,500,000		1FE
57629W BV 1	MASSMUTUAL GLBL 3.60 04/09/2024		04/02/2014	MORGAN STANLEY		6,980,750	7,000,000		1FE
59156R BH 0	METLIFE INC 3.60 04/10/2024		04/07/2014	BARCLAYS CAPITAL		6,999,440	7,000,000		1FE
59156R BH 0	METLIFE INC 3.60 04/10/2024		04/08/2014	WELLS FARGO BROKERAGE SERVICES		3,002,250	3,000,000	300	1FE
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024		06/10/2014	JP MORGAN SECURITIES INC		9,887,300	10,000,000		2FE
61166W AU 5	MONSANTO CO 3.375 07/15/2024		06/26/2014	JP MORGAN SECURITIES INC		3,997,600	4,000,000		1FE
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024		04/23/2014	MORGAN STANLEY		7,929,920	8,000,000		1FE
65157Q AG 1	NMRK 2014-2A AF CLO SNR 3.293 06/30/26	R	05/23/2014	JEFFERIES & CO		12,500,000	12,500,000		1FE
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029		04/03/2014	JP MORGAN SECURITIES INC		14,772,450	15,000,000		1FE
67106B AE 7	OCP 2014-6A A2B CLO MEZ 4.16 07/17/2026	R	05/23/2014	BANC OF AMERICA SECURITIES		3,457,300	3,500,000		1FE
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26	R	06/13/2014	DEUTSCHE BANK		7,481,250	7,500,000		1FE
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026	R	06/13/2014	DEUTSCHE BANK		5,357,800	5,375,000		1FE
68389X AU 9	ORACLE CORP 3.40 07/08/2024		06/30/2014	BANC OF AMERICA SECURITIES		14,965,950	15,000,000		1FE
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024		06/23/2014	JEFFERIES & CO		11,929,080	12,000,000		2FE
718888 ZZ 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22		06/30/2014	Private Placement		5,000,000	5,000,000		3
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019		04/07/2014	Exchanged		4,120,000	4,000,000		2FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2014	Capital Interest		17,898	23,101		1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2014	Capital Interest		17,636	23,186		1FM

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74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Capital Interest		17,693	13,248		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2014	Capital Interest		42,566	44,660		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2014	Capital Interest		42,577	50,462		1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		05/26/2014	Capital Interest		20	2,623		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		04/26/2014	Capital Interest		1,437	1,287		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		05/26/2014	Capital Interest		1,387	1,458		1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		06/26/2014	Capital Interest		1,427	1,512		1FM
756109 AQ 7	REALTY INCOME 3.875 07/15/2024		06/18/2014	CITIGROUP		6,996,920	7,000,000		2FE
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037		05/25/2014	Capital Interest		6,901	0		1FM
81180W AK 7	SEAGATE HDD CAYMAN 4.75 01/01/2025	R	05/20/2014	MORGAN STANLEY		10,000,000	10,000,000		2FE
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024		04/23/2014	WELLS FARGO BROKERAGE SERVICES		7,974,720	8,000,000		2FE
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		04/17/2014	DEUTSCHE BANK		9,608,580	10,602,571	16,198	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/11/2014	MORGAN STANLEY		13,987,285	15,628,252	12,203	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		05/16/2014	BANC OF AMERICA SECURITIES		21,764,730	23,545,347	32,702	1FM
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26	R	06/12/2014	BANC OF AMERICA SECURITIES		4,954,500	5,000,000		1FE
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	R	05/14/2014	JP MORGAN SECURITIES INC		7,967,920	8,000,000		2FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		04/02/2014	CS FIRST BOSTON		2,099,777	2,100,000		2AM
841504 AB 9	SOUTHEAST SUPPLY 4.25 06/15/2024		06/04/2014	DEUTSCHE BANK		4,993,950	5,000,000		2FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		04/29/2014	CS FIRST BOSTON		3,499,822	3,500,000		1FE
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		04/30/2014	Capitalized Interest		13,970	13,970		4Z
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		05/31/2014	Capitalized Interest		14,496	14,496		4Z
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		06/30/2014	Capitalized Interest		14,088	14,088		4Z
87159Q AG 3	SYMP 2014-14A A3 CLO SEQ SSNR 3.384 26	R	05/06/2014	MORGAN STANLEY		3,000,000	3,000,000		1FE
87159Q AL 2	SYMP 2014-14A B2 CLO MEZ 4.307 07/14/26	R	05/06/2014	MORGAN STANLEY		2,000,000	2,000,000		1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		05/06/2014	BNP PARIBAS		4,248,135	4,250,000		1FE
87612E BD 7	TARGET CORP 3.50 07/01/2024		06/17/2014	CITIGROUP		12,942,280	13,000,000		1FE
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		03/27/2014	GOLDMAN SACHS		9,064,938	9,414,773		3FE
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		02/25/2014	Capital Interest		(5,443)	(12,702)		1FM
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2014	Capitalized Interest		70,210	71,780		3Z
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019		06/05/2014	Private Placement		11,000,000	11,000,000		4Z
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		05/01/2014	CS FIRST BOSTON		2,500,000	2,500,000		1FE
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		05/01/2014	CS FIRST BOSTON		2,500,000	2,500,000		1FE
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26	R	04/11/2014	BANC OF AMERICA SECURITIES		4,370,625	4,375,000		1FE
941574 AD 7	WTFRT 2007-1A B CLO MEZ FLT 08/02/2020	R	05/06/2014	ROYAL BANK OF CANADA		3,328,281	3,500,000	2,745	1AM
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	GOLDMAN SACHS		2,008,680	2,000,000		1FE
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	KEYBANK CAPITAL MARKET		2,008,300	2,000,000		1FE
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	WELLS FARGO BROKERAGE SERVICES		19,979,400	20,000,000		1FE
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/28/2014	WELLS FARGO BROKERAGE SERVICES		1,007,080	1,000,000		1FE
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/24/2014	AMHERST SECURITIES CORP		8,716,467	8,558,666	23,180	2AM
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024		06/19/2014	CITIGROUP		5,984,280	6,000,000		2FE

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97650W AF 5	WINTRUST FINL 5.00 06/13/2024		06/10/2014	RBC CAPITAL MARKETS		5,000,000	5,000,000		2FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/19/2014	JP MORGAN SECURITIES INC		14,746,256	14,839,000	36,067	1FE
981811 AE 2	WORTHINGTON INDS 4.55 04/15/2026		04/10/2014	JP MORGAN SECURITIES INC		5,987,340	6,000,000		2FE
3899999. Total Bonds - Industrial and Miscellaneous						912,623,090	921,589,221	365,691	XXX
8399997. Total Bonds - Part 3						1,058,874,218	1,060,166,395	949,673	XXX
8399999. Total Bonds						1,058,874,218	1,060,166,395	949,673	XXX
Preferred Stocks - Industrial and Miscellaneous									
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		06/13/2014	Private Placement	378,087.540	378,086			P4AZ
225436 AA 2	CREDIT SUISSE 6.25	R	06/11/2014	CS FIRST BOSTON	1,000,000.000	1,000,000			P3LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,378,086	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						1,378,086	XXX	0	XXX
8999999. Total Preferred Stocks						1,378,086	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
716933 10 6	PHARMACYCLICS INC		04/17/2014	STRATEGAS RESEARCH		1,344,971	XXX		L
716933 10 6	PHARMACYCLICS INC		05/02/2014	STIFEL NICOLAUS		434,694	XXX		L
01877R 10 8	ALLIANCE RESOURCE PARTNERS		06/17/2014	Stock Split 2.0 for 1.0	51,119.000		XXX		L
02376R 10 2	AMERICAN AIRLINES GROUP INC		04/10/2014	Liquidation	50.000	1,765	XXX		L
037833 10 0	APPLE INC		06/09/2014	Stock Split 7.0 for 1.0	124,200.000		XXX		L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	06/26/2014	STRATEGAS RESEARCH	25,000.000	368,023	XXX		L
09253U 10 8	BLACKSTONE GROUP LP/THE		05/02/2014	BERNSTEIN	24,000.000	707,803	XXX		L
09253U 10 8	BLACKSTONE GROUP LP/THE		05/07/2014	BERNSTEIN	24,000.000	671,448	XXX		L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		06/18/2014	Exchanged	14,715.000	221,461	XXX		L
151020 10 4	CELGENE CORP		04/04/2014	STRATEGAS RESEARCH	5,000.000	685,744	XXX		L
151020 10 4	CELGENE CORP		04/11/2014	ISI GROUP	5,000.000	684,885	XXX		L
151020 10 4	CELGENE CORP		04/15/2014	STIFEL NICOLAUS	5,000.000	677,495	XXX		L
151020 10 4	CELGENE CORP		06/26/2014	Stock Split 2.0 for 1.0	15,000.000		XXX		L
268684 10 7	EME REORGN TR NPV		04/01/2014	Exchanged	1,041,439.000		XXX		A
278642 10 3	EBAY INC		06/13/2014	UBS WARBURG	39,000.000	1,914,670	XXX		L
278642 10 3	EBAY INC		06/17/2014	INTERSTATE GROUP	13,000.000	637,134	XXX		L
278642 10 3	EBAY INC		06/20/2014	STRATEGAS RESEARCH	17,000.000	833,638	XXX		L
278642 10 3	EBAY INC		06/24/2014	UBS WARBURG	13,000.000	635,171	XXX		L
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		04/08/2014	Private Placement	2,371.000	237,100	XXX		A
375558 10 3	GILEAD SCIENCES INC		04/10/2014	STRATEGAS RESEARCH	40,000.000	2,708,368	XXX		L
375558 10 3	GILEAD SCIENCES INC		04/14/2014	STIFEL NICOLAUS	10,000.000	663,496	XXX		L
38983D 10 2	GREAT AJAX CORP		06/30/2014	FRIEDMAN BILLINGS RAMSEY	329,000.000	4,935,000	XXX		U
43785V 10 2	HOMESTREET INC		05/21/2014	FRIEDMAN BILLINGS RAMSEY	1,125.000	19,507	XXX		L
48248M 10 2	KKR & CO LP		05/22/2014	SANDLER & O'NEIL PARTNERS	25,000.000	578,353	XXX		L
48248M 10 2	KKR & CO LP		05/30/2014	INTERSTATE GROUP	25,000.000	567,673	XXX		L
629377 50 8	NRG ENERGY INC		04/01/2014	Exchanged	3,424.000	108,472	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
675746 30 9	OCWEN FINANCIAL CORPORATION		05/08/2014	STRATEGAS RESEARCH	20,000.000	648,402	XXX		L
675746 30 9	OCWEN FINANCIAL CORPORATION		05/09/2014	RAYMOND JAMES & ASSOCIATES	25,000.000	796,415	XXX		L
694171 10 9	PACIFIC DATAVISION INC		06/03/2014	FRIEDMAN BILLINGS RAMSEY	650,000.000	13,000,000	XXX		U
703388 ZA 9	PATRIOT FINANCIAL PARTNERS II LP		06/30/2014	Private Placement	47,352.000	947,040	XXX		A
703388 ZB 7	PATRIOT FINANCIAL PARTNERS PARALLEL II		06/30/2014	Private Placement	15,148.000	302,960	XXX		A
73754Y 10 0	POTBELLY CORP		06/26/2014	WILLIAM BLAIR & COMPANY	15,000.000	235,820	XXX		L
73754Y 10 0	POTBELLY CORP		06/27/2014	WILLIAM BLAIR & COMPANY	15,000.000	237,650	XXX		L
73754Y 10 0	POTBELLY CORP		06/30/2014	WILLIAM BLAIR & COMPANY	10,000.000	158,981	XXX		L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		06/23/2014	Exchanged	64,380.000	3,155,908	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/06/2014	STRATEGAS RESEARCH	35,000.000	1,356,828	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/09/2014	ISI GROUP	21,000.000	811,350	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/12/2014	UBS WARBURG	13,000.000	490,373	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/17/2014	UBS WARBURG	17,250.000	636,729	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/18/2014	UBS WARBURG	13,000.000	484,163	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/20/2014	UBS WARBURG	13,000.000	478,313	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/26/2014	STRATEGAS RESEARCH	13,500.000	475,974	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/30/2014	STRATEGAS RESEARCH	13,000.000	458,392	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						44,312,162	XXX	0	XXX
9799997. Total Common Stocks - Part 3						44,312,162	XXX	0	XXX
9799999. Total Common Stocks						44,312,162	XXX	0	XXX
9899999. Total Preferred and Common Stocks						45,690,248	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,104,564,466	XXX	949,673	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		06/15/2014	MBS Paydown		10,403	10,403	10,541	10,520		(124)		(124)		10,403			0	180	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		06/25/2014	MBS Paydown		887	887	1,026	1,015		(115)		(115)		887			0	25	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		06/25/2014	MBS Paydown		320	320	366	363		(10)		(10)		320			0	9	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		06/25/2014	MBS Paydown		2,433	2,433	2,466	2,469		(37)		(37)		2,433			0	53	02/01/2039	1
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		05/15/2014	MBS Paydown		540	540	543	541		(1)		(1)		540			0	21	09/15/2017	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		06/15/2014	MBS Paydown		4,850	4,850	4,910	4,901		(50)		(50)		4,850			0	106	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		06/15/2014	MBS Paydown		8,380	8,380	8,605	8,540		(164)		(164)		8,380			0	175	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		06/20/2014	MBS Paydown		11,795	11,795	12,306	12,133		(331)		(331)		11,795			0	321	04/20/2031	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		06/16/2014	MBS Paydown		133,796	133,796	135,724	134,238		(296)		(296)		133,796			0	2,907	08/16/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		06/20/2014	MBS Paydown		45,444	45,444	47,973	47,144		(1,627)		(1,627)		45,444			0	1,231	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		06/20/2014	MBS Paydown		35,106	35,106	36,975	36,364		(1,218)		(1,218)		35,106			0	996	03/20/2032	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2014	Sinking Fund Redemption		199,526	199,526	233,108	224,522		(2,525)		(2,525)		199,526			0	5,559	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2014	Sinking Fund Redemption		114,286	114,286	114,286	114,285		0		0		114,286			0	2,051	12/15/2030	1
83162C FF 5	SBA SER 94-20D 7.70 4-1-2014		04/01/2014	MBS Paydown		6,185	6,185	4,116,841	1,589,292		(1,191)		(1,191)		6,185			0	238	04/01/2014	1
83162C FH 1	SBA SER 94-20F 7.60 6/1/14		06/01/2014	MBS Paydown		18,310	18,310	18,310	18,310				0		18,310			0	696	06/01/2014	1
83162C FN 8	SBAP 1994-20J 1 8.30 10/01/2014		04/01/2014	MBS Paydown		6,699	6,699	6,699	6,699				0		6,699			0	278	10/01/2014	1
83162C FQ 1	SBAP 1994-20K 1 8.65 11/01/14		05/01/2014	MBS Paydown		20,332	20,332	20,332	20,332				0		20,332			0	879	11/01/2014	1
83162C FR 9	SBAP 1994-20L 1 8.40 12/01/2014		06/01/2014	MBS Paydown		13,303	13,303	14,006	13,303				0		13,303			0	559	12/01/2014	1
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015		05/01/2014	MBS Paydown		12,205	12,205	12,277	12,245		(15)		(15)		12,205			0	406	11/01/2015	1
0599999. Total Bonds - U.S Government						644,800	644,800	4,797,295	2,257,217	0	(7,704)	0	(7,704)	0	644,800	0	0	0	16,691	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882721 VP 5	TEXAS ST TRN MOBILITY 4.50 04/01/2033		05/20/2014	Defeasement		11,892,799	11,980,000	11,890,150	11,892,398		1,122		1,122		11,892,799			0	342,928	04/01/2033	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						11,892,799	11,980,000	11,890,150	11,892,398	0	1,122	0	1,122	0	11,892,799	0	0	0	342,928	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2014	Sinking Fund Redemption		345,000	345,000	346,953	345,426		(521)		(521)		345,000			0	8,625	05/01/2015	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						345,000	345,000	346,953	345,426	0	(521)	0	(521)	0	345,000	0	0	0	8,625	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01170R DA 7	ALASKA HSG A 2.80 12/01/2026		06/01/2014	Partial Call		605,000	605,000	605,000	605,002		(0)		(0)		605,000			0	8,470	12/01/2026	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2014	MBS Paydown		309,742	309,742	309,742	309,742		(0)		(0)		309,742			0	3,940	07/01/2043	1FE
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2014	Sinking Fund Redemption		90,000	90,000	90,000	90,008		(0)		(0)		90,000			0	2,700	04/01/2022	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2014	MBS Paydown		321,692	321,692	321,692	321,692				0		321,692			0	3,965	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2014	MBS Paydown		205,886	205,886	205,371	205,439		50		50		205,886			0	2,487	02/01/2042	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		06/15/2014	MBS Paydown		562	562	562	562				0		562			0	21	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		06/15/2014	MBS Paydown		1,281	1,281	1,314	1,293		(9)		(9)		1,281			0	40	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		06/15/2014	MBS Paydown		9,512	9,512	10,085	9,762		(168)		(168)		9,512			0	300	04/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		06/15/2014	MBS Paydown		2,246	2,246	2,350	2,316		(16)		(16)		2,246			0	61	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		06/15/2014	MBS Paydown		21,064	21,064	22,249	21,494		(307)		(307)		21,064			0	568	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		06/15/2014	MBS Paydown		27,690	27,690	29,483	28,397		(507)		(507)		27,690			0	696	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		06/15/2014	MBS Paydown		107,414	107,414	115,260	110,256		(3,210)		(3,210)		107,414			0	2,682	02/15/2022	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		05/15/2014	MBS Paydown		10,486	10,486	8,448	10,422		186		186		10,486			0	220	10/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		06/15/2014	MBS Paydown		30,258	30,258	33,091	31,375		(955)		(955)		30,258			0	848	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		06/15/2014	MBS Paydown		14,827	14,827	15,375	15,114		(233)		(233)		14,827			0	359	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		06/15/2014	MBS Paydown		5,074	5,074	5,353	5,235		(123)		(123)		5,074			0	123	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		06/15/2014	MBS Paydown		15,163	15,163	16,584	16,050		(795)		(795)		15,163			0	615	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		06/15/2014	MBS Paydown		19,654	19,654	20,635	20,243		(458)		(458)		19,654			0	540	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		06/15/2014	MBS Paydown		3,200	3,200	3,304	3,264		(16)		(16)		3,200			0	80	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		06/15/2014	MBS Paydown		9,213	9,213	9,662	9,515		(244)		(244)		9,213			0	276	09/15/2031	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2014	MBS Paydown		35	35	39	37		(1)		(1)		35			0	2	11/15/2019	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		06/15/2014	MBS Paydown		684	684	610	666		6		6		684			0	26	05/15/2020	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		06/25/2014	MBS Paydown		668	668	702	678		(1)		(1)		668			0	19	02/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		06/25/2014	MBS Paydown		3,465	3,465	3,777	3,688		(46)		(46)		3,465			0	93	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		06/25/2014	MBS Paydown		2,039	2,039	2,367	2,286		(94)		(94)		2,039			0	60	11/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		06/25/2014	MBS Paydown		9,528	9,528	9,640	9,530		(20)		(20)		9,528			0	309	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		06/25/2014	MBS Paydown		6,223	6,223	6,276	6,271		12		12		6,223			0	210	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		06/25/2014	MBS Paydown		5,047	5,047	5,416	5,197		(56)		(56)		5,047			0	148	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		06/25/2014	MBS Paydown		1,598	1,598	1,708	1,636		(19)		(19)		1,598			0	41	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		06/25/2014	MBS Paydown		11,661	11,661	12,654	12,030		(184)		(184)		11,661			0	352	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		06/25/2014	MBS Paydown		26,684	26,684	29,542	27,837		(695)		(695)		26,684			0	826	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		06/25/2014	MBS Paydown		9,126	9,126	10,084	9,530		(297)		(297)		9,126			0	260	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		06/25/2014	MBS Paydown		3,296	3,296	3,522	3,387		(53)		(53)		3,296			0	88	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		06/18/2014	MBS Paydown		15,339	15,339	16,529	15,624		(251)		(251)		15,339			0	475	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		06/25/2014	MBS Paydown		56,248	56,248	59,819	58,321		(1,840)		(1,840)		56,248			0	1,538	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		06/25/2014	MBS Paydown		2,237	2,237	2,215	2,222		2		2		2,237			0	87	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		06/25/2014	MBS Paydown		2,053	2,053	2,277	2,118		(34)		(34)		2,053			0	73	11/25/2019	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		06/25/2014	MBS Paydown		13,208	13,208	13,928	13,685		(454)		(454)		13,208			0	356	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		06/25/2014	MBS Paydown		46,253	46,253	48,097	47,404		(1,233)		(1,233)		46,253			0	1,349	02/25/2032	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2014	MBS Paydown		1,256	1,256	1,206	1,187		17		17		1,256			0	39	06/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		06/25/2014	MBS Paydown		70,899	70,899	74,724	73,255		(2,269)		(2,269)		70,899			0	1,799	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		06/15/2014	MBS Paydown		54,253	54,253	57,693	56,458		(1,845)		(1,845)		54,253			0	1,413	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		06/15/2014	MBS Paydown		56,830	56,830	59,695	58,634		(1,638)		(1,638)		56,830			0	1,309	05/15/2032	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2014	MBS Paydown		56,116	56,116	54,748	55,519		472		472		56,116			0	1,282	10/15/2034	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034		06/15/2014	MBS Paydown		57,200	57,200	59,574	58,780		(1,751)		(1,751)		57,200			0	1,158	03/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2014	MBS Paydown		259,002	259,002	259,002	259,002		0		0		259,002			0	2,962	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2014	MBS Paydown		191,755	191,755	191,755	191,755		0		0		191,755			0	2,275	07/01/2041	1FE
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016		06/01/2014	Sinking Fund Redemption		260,000	260,000	260,000	259,998		3		3		260,000			0	7,761	06/01/2016	1FE
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022		05/19/2014	Sinking Fund Redemption		75,000	75,000	75,000	75,002		(0)		(0)		75,000			0	2,330	07/01/2022	1FE
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033		05/19/2014	Partial Call		1,375,000	1,375,000	1,375,000	1,375,062		(2)		(2)		1,375,000			0	59,185	07/01/2033	1FE
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023		05/19/2014	Sinking Fund Redemption		370,000	370,000	370,000	370,010		(0)		(0)		370,000			0	12,034	07/01/2023	1FE
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024		05/19/2014	Partial Call		475,000	475,000	475,000	475,014		(0)		(0)		475,000			0	16,601	07/01/2024	1FE
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027		05/19/2014	Partial Call		1,380,000	1,380,000	1,380,000	1,380,053		(2)		(2)		1,380,000			0	54,918	07/01/2027	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2014	Partial Call		160,000	160,000	159,081	159,097		909		909		160,000			0	1,970	02/01/2042	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		05/08/2014	Partial Call		145,000	145,000	151,598	150,475		(5,640)		(5,640)		145,000			0	5,255	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2014	Partial Call		250,000	250,000	250,000	250,000				0		250,000			0	3,038	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2014	Partial Call		325,000	325,000	325,000	325,000				0		325,000			0	3,950	11/01/2041	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		06/01/2014	Partial Call		50,000	50,000	50,000	49,998		2		2		50,000			0	874	12/01/2023	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027		06/01/2014	Partial Call		185,000	185,000	185,000	184,991		9		9		185,000			0	3,834	12/01/2027	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032		06/01/2014	Partial Call		40,000	40,000	40,000	39,998		3		3		40,000			0	957	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		05/15/2014	MBS Paydown		21,502	21,502	21,502	21,502		(0)		(0)		21,502			0	91	01/15/2046	1FE
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028		05/01/2014	Partial Call		460,000	460,000	460,000	459,985		16		16		460,000			0	14,272	07/01/2028	1FE
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033		05/01/2014	Partial Call		230,000	230,000	230,000	229,990		10		10		230,000			0	7,966	07/01/2033	1FE
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		06/01/2014	Sinking Fund Redemption		150,000	150,000	156,686	152,990		(274)		(274)		150,000			0	4,200	12/01/2021	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2014	Sinking Fund Redemption		432,640	432,640	426,976	425,284		996		996		432,640			0	14,814	09/11/2018	2
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		05/01/2014	Make Whole Call		910,000	910,000	930,475	928,235		(18,449)		(18,449)		910,000			0	29,211	11/01/2027	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2014	Partial Call		245,000	245,000	245,000	244,998		2		2		245,000			0	8,983	01/01/2030	1FE
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026		06/01/2014	Partial Call		35,000	35,000	35,000	35,000		(0)		(0)		35,000			0	1,288	01/01/2026	1FE
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		06/15/2014	Sinking Fund Redemption		25,784	25,784	24,190	24,341		1,431		1,431		25,784			0	745	12/15/2032	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2014	Partial Call		1,350,000	1,350,000	1,350,000	1,350,055		(2)		(2)		1,350,000			0	31,331	07/01/2033	1FE
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		06/15/2014	MBS Paydown		1,154,072	1,154,620	1,283,973	1,034,943		(119,129)		(119,129)		1,154,072			0	35,086	01/20/2035	1
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2014	Partial Call		375,000	375,000	374,642	374,620		382		382		375,000			0	8,877	07/01/2041	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2014	MBS Paydown		155,612	155,612	155,612	155,428		(480)		(480)		155,612			0	3,118	12/25/2043	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		06/25/2014	MBS Paydown		105,084	105,084	113,228	113,228		(8,726)		(8,726)		105,084			0	771	03/25/2038	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		06/25/2014	MBS Paydown		116,000	116,000	124,991	124,991		(3,556)		(3,556)		116,000			0	713	03/25/2038	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		05/25/2014	MBS Paydown		194,856	194,856	194,776	194,745		376		376		194,856			0	2,976	08/25/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						13,823,216	13,823,764	14,035,891	13,758,951	0	(171,201)	0	(171,201)	0	13,823,216	0	0	0	384,686	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		06/27/2014	MBS Paydown		251,407	251,407	180,385	200,534		9,342		9,342		251,407			0	1,379	01/27/2046	1FM
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		06/25/2014	MBS Paydown		373	373	376	359		(1)		(1)		373			0	9	12/25/2032	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		06/25/2014	MBS Paydown		798	798	809	778		(3)		(3)		798			0	18	12/25/2033	1FM
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35		06/25/2014	MBS Paydown		116,052	116,052	106,768	106,768		408		408		116,052			0	578	12/25/2035	1AM
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2014	MBS Paydown		1,884,573	1,884,573	1,783,277	1,884,573		392,119		392,119		1,884,573			0	4,798	03/25/2017	1FE
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	05/25/2014	MBS Paydown		1,325,096	1,325,096	1,225,142	1,278,140		55,970		55,970		1,325,096			0	3,881	05/03/2018	1FE
00174E AE 9	AMMC 2006-6A C CLO FLT 05/03/2018	R	05/25/2014	MBS Paydown		5,750,000	5,750,000	4,682,656	4,955,193		833,964		833,964		5,750,000			0	27,365	05/03/2018	1FE
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018	R	05/25/2014	MBS Paydown		8,000,000	8,000,000	6,250,000	6,716,310		1,363,437		1,363,437		8,000,000			0	74,673	05/03/2018	1AM
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018	R	05/25/2014	MBS Paydown		45,693	45,693	44,208	45,537		3,875		3,875		45,693			0	112	05/03/2018	1FE
00175E AA 6	AMMC 2006-7A A CLO FLT 12/19/2019	R	04/19/2014	MBS Paydown		73,872	73,872	73,341	73,544		378		378		73,872			0	183	12/19/2019	1FE
00185A AF 1	AON PLC 3.50 06/14/2024		05/28/2014	BANC OF AMERICA SECURITIES		3,004,950	3,000,000	2,996,940	2,996,940		4		4		2,996,944		8,006	8,006	1,167	06/14/2024	2FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2014	MBS Paydown		109,302	109,302	109,302	109,270		7		7		109,302			0	872	12/15/2042	1FE
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2014	Sinking Fund Redemption		264,000	264,000	264,000	263,998		0		0		264,000			0	9,240	10/17/2016	3FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2014	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	2,195	11/01/2017	2FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2014	MBS Paydown		408,311	408,311	357,782	389,814		9,042		9,042		408,311			0	488	08/25/2036	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		06/25/2014	MBS Paydown		565,332	565,332	456,573	471,208		19,245		19,245		565,332			0	2,883	11/25/2034	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2014	MBS Paydown		166,256	166,256	169,213	168,223		(240)		(240)		166,256			0	3,767	12/20/2040	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2014	MBS Paydown		130,023	130,023	121,653	121,519		2,491		2,491		130,023			0	1,261	06/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2014	MBS Paydown		114,761	114,761	79,759	79,317		2,631		2,631		114,761			0	207	11/25/2035	1FM
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025	I	05/15/2014	Sinking Fund Redemption		71,542	71,542	71,542	71,542		(0)		(0)		71,542			0	1,476	05/15/2025	1FE
00922K AA 8	AIR 2 US 8.027 10/01/2019	R	04/01/2014	Sinking Fund Redemption		81,748	81,748	80,113	80,675		122		122		81,748			0	3,281	10/01/2019	3FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	06/07/2014	MBS Paydown		502,455	502,455	472,150	489,634		3,306		3,306		502,455			0	841	05/10/2032	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	06/15/2014	MBS Paydown		82,380	82,380	67,037	67,725		1,750		1,750		82,380			0	147	06/15/2032	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	06/15/2014	MBS Paydown		189,475	189,475	157,558	159,009		4,060		4,060		189,475			0	406	06/15/2032	1FE
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2014	MBS Paydown		69,665	69,665	46,966	53,152		929		929		69,665			0	1,624	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2014	Pass-Through Loss			12,961	8,738					0		12,961		(12,961)	(12,961)	310	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/30/2014	Book Value Adjustment									0		(12,961)		12,961	12,961		06/25/2036	1FM
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/03/2014	SEAPORT GROUP		1,230,625	1,375,000	1,333,750	1,337,687		858		858		1,337,563		(106,938)	(106,938)	130,587	04/15/2020	5FE
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		06/26/2014	SEAPORT GROUP		673,993	702,076	681,014	683,024		902		902		683,425		(9,432)	(9,432)	22,817	04/15/2020	5FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		06/15/2014	Sinking Fund Redemption		205,000	205,000	202,346	203,666		1,220		1,220		205,000			0	5,094	12/15/2018	1FE
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		06/15/2014	Sinking Fund Redemption		5,000	5,000	4,891	4,945		54		54		5,000			0	132	12/15/2018	1FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2014	MBS Paydown		26,147	26,147	19,610	17,922		91		91		26,147			0	38	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		06/25/2014	MBS Paydown		258,675	258,675	221,329	222,212		14,124		14,124		258,675			0	2,569	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		06/25/2014	MBS Paydown		104,377	104,377	90,938	92,604		603		603		104,377			0	1,012	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		06/25/2014	MBS Paydown		109,405	109,405	91,353	91,354		6,875		6,875		109,405			0	978	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		06/25/2014	MBS Paydown		22,927	22,927	18,700	18,734		2,387		2,387		22,927			0	69	11/25/2035	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		06/25/2014	MBS Paydown		65,536	65,536	63,570	63,986		716		716		65,536			0	1,085	05/25/2034	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		06/25/2014	MBS Paydown		20,269	20,269	20,247	20,269				0		20,269			0	645	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		06/25/2014	MBS Paydown		76,655	76,655	76,703	3,123,206				0		76,655			0	3,516	10/25/2027	1FM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	R	04/20/2014	MBS Paydown		995,942	995,942	981,983	985,977		2,669		2,669		995,942			0	2,464	01/20/2019	1FE
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		06/15/2014	Paydown		28,153	28,153	28,153	28,153				0		28,153			0	581	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		323,191	323,191	277,057	228,879		16,728		16,728		323,191			0	435	07/25/2036	1FM
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		06/01/2014	Sinking Fund Redemption		54,750	54,750	59,678	58,926		(4,071)		(4,071)		54,750			0	1,515	06/01/2022	1FE
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018		06/02/2014	Sinking Fund Redemption		246,554	246,554	248,595	255,030		(646)		(646)		246,554			0	7,513	01/02/2018	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019		06/02/2014	Sinking Fund Redemption		135,861	135,861	135,691	135,668		11		11		135,861			0	4,079	01/02/2019	3
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019		06/02/2014	Sinking Fund Redemption		46,123	46,123	48,198	48,545		(141)		(141)		46,123			0	1,675	01/02/2019	3
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2014	Paydown		411,240	411,240	413,085	409,324		158		158		411,240			0	14,188	11/15/2015	3
05178R AA 3	AURORA MILITARY 5.32 12/15/2020		06/15/2014	Sinking Fund Redemption		100,000	100,000	102,180	101,529		(1,520)		(1,520)		100,000			0	2,660	12/15/2020	1FE
05523U AG 5	BAE SYSTEMS HOLDING 4.95 06/01/2014		06/01/2014	Maturity		3,000,000	3,000,000	2,993,970	2,999,775		562		562		3,000,000			0	74,250	06/01/2014	2FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2014	MBS Paydown		205,625	205,625	190,055	200,458		1,918		1,918		205,625			0	1,741	04/26/2037	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		06/26/2014	MBS Paydown		188,832	188,832	141,624	156,340		20,906		20,906		188,832			0	4,330	08/26/2036	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2014	MBS Paydown		370,970	436,089	362,623	364,614		1,866		1,866		370,970			0	10,717	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		05/26/2014	MBS Paydown		680,826	680,826	639,976	643,299		28,579		28,579		680,826			0	6,852	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2014	MBS Paydown		515,546	515,546	506,450	503,613		7,264		7,264		515,546			0	12,172	06/27/2037	1FM
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37		06/26/2014	MBS Paydown		418,198	418,198	406,174	418,040		19,753		19,753		418,198			0	10,484	06/26/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2014	MBS Paydown		216,892	216,892	213,638	214,558		742		742		216,892			0	5,079	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2014	Pass-Through Loss			33,803	8,958			516		516		33,803		(33,803)	(33,803)	832	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/30/2014	Book Value Adjustment									0		(33,803)		33,803	33,803		06/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37		06/26/2014	MBS Paydown		258,787	258,787	250,862	427,831		2,104,685		2,104,685		258,787			0	6,591	03/26/2037	1FM
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37		06/26/2014	MBS Paydown		2,431	2,431	2,361	2,386		40		40		2,431			0	55	07/26/2037	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		06/26/2014	MBS Paydown		321,635	321,635	319,223	320,282		949		949		321,635			0	7,755	12/26/2036	1FM
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37		06/26/2014	MBS Paydown		369,213	369,213	355,829	356,603				0		369,213			0	3,458	01/26/2037	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		05/26/2014	MBS Paydown		1,088	1,088	980	1,041		14		14		1,088			0	22	11/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		06/26/2014	MBS Paydown		522,380	522,380	518,463	518,294		1,554		1,554		522,380			0	11,575	12/26/2035	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		05/26/2014	MBS Paydown		315,292	315,292	302,680	304,576		576		576		315,292			0	3,299	02/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2014	MBS Paydown		188,955	188,955	179,035	178,469		762		762		188,955			0	4,093	10/26/2035	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		06/27/2014	MBS Paydown		34,732	34,732	33,603	33,728		82		82		34,732			0	394	09/27/2036	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		06/26/2014	MBS Paydown		128,481	128,481	98,930	102,331		1,148		1,148		128,481			0	1,635	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2014	MBS Paydown		612,500	612,500	539,000	544,466		34,914		34,914		612,500			0	6,249	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		06/17/2014	MBS Paydown		2,452,126	2,452,126	2,347,861	2,405,160		47,781		47,781		2,452,126			0	69,936	07/17/2040	1FE
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35		06/25/2014	MBS Paydown		25,687	25,687	24,769	24,397	747	269		1,016		25,687			0	739	12/25/2035	6FE
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37		06/26/2014	MBS Paydown		1,201,701	1,201,701	1,205,456	1,198,106		(104)		(104)		1,201,701			0	26,189	03/26/2037	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2014	MBS Paydown		654,702	654,702	608,873	624,338		8,872		8,872		654,702			0	6,335	05/26/2036	1FM

Statement as of June 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2014	MBS Paydown		498,141	498,141	438,364	442,278		16,425		16,425		498,141			0	5,568	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2014	MBS Paydown		307,713	307,713	254,248	259,707		3,519		3,519		307,713			0	528	11/20/2036	1FM
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023		04/01/2014	Sinking Fund Redemption		202,602	202,602	202,602	202,602				0		202,602			0	5,032	04/01/2023	1FE
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024		04/01/2014	Sinking Fund Redemption		178,054	178,054	172,107	173,061		240		240		178,054			0	4,756	04/01/2024	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2014	MBS Paydown		141,235	141,235	99,571	232,866		40,269		40,269		141,235			0	4,078	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2014	Pass-Through Loss			1,141,469	804,736			1,216		1,216		1,141,469		(1,141,469)	(1,141,469)	24,299	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/30/2014	Book Value Adjustment									0		(1,141,469)		1,141,469	1,141,469		03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2014	MBS Paydown		23,918	23,918	22,976	27,269		463		463		23,918			0	522	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2014	Pass-Through Loss			4,710	4,524					0		4,710		(4,710)	(4,710)	95	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/30/2014	Book Value Adjustment									0		(4,710)		4,710	4,710		03/25/2036	1FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		06/25/2014	MBS Paydown		792,190	792,190	779,812	779,717		5,571		5,571		792,190			0	19,807	01/25/2036	2FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		06/10/2014	MBS Paydown		764,717	764,717	771,581	764,717				0		764,717			0	20,068	09/10/2045	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2014	MBS Paydown		118,038	118,038	86,020	52,002		(6)		(6)		118,038			0	338	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2014	MBS Paydown		137,860	137,860	97,339	115,098		969		969		137,860			0	296	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2014	Pass-Through Loss			36,932	26,077					0		25,471		(25,471)	(25,471)	71	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/31/2014	Book Value Adjustment									0		(25,471)		25,471	25,471		05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		06/25/2014	MBS Paydown		87,567	87,567	77,825	77,701		644		644		87,567			0	983	04/25/2034	1FM
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33		06/25/2014	MBS Paydown		6,256	6,256	6,350	6,316		(82)		(82)		6,256			0	136	06/25/2033	2FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33		06/25/2014	MBS Paydown		5,945	5,945	6,072	5,826		(120)		(120)		5,945			0	129	06/25/2033	1FM
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33		06/25/2014	MBS Paydown		247,075	247,075	248,735	248,000		(1,623)		(1,623)		247,075			0	5,610	11/25/2033	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2014	MBS Paydown		558,885	558,885	542,443	515,862		8,302		8,302		558,885			0	13,677	09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2014	MBS Paydown		245,458	245,458	215,660	302,394		22,078		22,078		245,458			0	2,921	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2014	Pass-Through Loss			103,339	90,794					0		103,339		(103,339)	(103,339)	976	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/30/2014	Book Value Adjustment									0		(103,109)		103,109	103,109		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2014	MBS Paydown		8,261	8,261	7,300	7,952		(13)		(13)		8,261			0	97	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2014	Pass-Through Loss			97	85					0		97		(97)	(97)	1	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2014	Book Value Adjustment									0		(97)		97	97		11/25/2035	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2014	MBS Paydown		484,226	484,226	461,225	547,033		8,619		8,619		484,226			0	11,735	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2014	Pass-Through Loss			77,270	73,599					0		77,270		(77,270)	(77,270)	1,805	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/30/2014	Book Value Adjustment									0		(77,270)		77,270	77,270		12/25/2035	2FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		05/20/2014	MBS Paydown		75,136	75,136	62,385	77,386		535		535		75,136			0	870	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2014	Pass-Through Loss			33,959	28,235			28		28		33,959		(33,959)	(33,959)	345	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/30/2014	Book Value Adjustment									0		(33,959)		33,959	33,959		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2014	MBS Paydown		6,678	6,678	6,350	7,974		(7)		(7)		6,678			0	161	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2014	Pass-Through Loss			4,036	3,838					0					0	102	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2014	MBS Paydown		2,363	2,363	2,247	2,863		(8)		(8)		2,363			0	59	10/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2014	Pass-Through Loss			1,536	1,461					0					0	36	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2014	MBS Paydown		41,358	41,358	36,319	35,516		89		89		41,358			0	971	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2014	Pass-Through Loss			5,695	4,993					0					0	116	05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2014	Pass-Through Loss			583	507					0					0	9	09/20/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		06/26/2014	MBS Paydown		370,936	370,936	370,936	370,257		162		162		370,936			0	9,659	09/26/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37		06/26/2014	MBS Paydown		16,500	16,500	15,015	15,892		146		146		16,500			0	147	01/26/2037	1FM
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50		06/24/2014	MBS Paydown		42,786	42,786	38,668	41,011		1,739		1,739		42,786			0	1,029	06/24/2050	1FE
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2014	MBS Paydown		1,200,635	1,200,635	1,140,604	1,161,416		7,677		7,677		1,200,635			0	30,992	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		06/26/2014	MBS Paydown		919,294	919,294	902,057	910,506		1,326		1,326		919,294			0	23,006	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		06/24/2014	MBS Paydown		80,174	80,174	81,390	80,526		(692)		(692)		80,174			0	1,678	02/24/2051	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		06/24/2014	MBS Paydown		332,048	332,048	304,424	319,829		11,866		11,866		332,048			0	6,484	02/24/2044	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		06/15/2014	MBS Paydown		2,063,448	2,063,448	1,950,603	2,006,768		55,328		55,328		2,063,448			0	52,547	05/15/2046	1FE
05956J AK 7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 12/26/2035		06/26/2014	MBS Paydown		87,362	87,362	87,362	87,107		76		76		87,362			0	2,382	12/26/2035	1FM
05956T AC 3	BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036		06/26/2014	MBS Paydown		598,269	598,269	572,843	586,279		7,960		7,960		598,269			0	19,170	08/26/2036	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		06/26/2014	MBS Paydown		1,182,295	1,182,295	1,186,728	1,177,160		(3,590)		(3,590)		1,182,295			0	29,849	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2014	Pass-Through Loss			61,364	35,262			226		226		61,364		(61,364)	(61,364)	1,515	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/30/2014	Book Value Adjustment									0		(61,364)		61,364	61,364		08/26/2037	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2014	Pass-Through Loss			44,541	32,292			(68)		(68)		44,541		(44,541)	(44,541)	1,112	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/30/2014	Book Value Adjustment									0		(44,541)		44,541	44,541		08/26/2036	1FM
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		06/28/2014	MBS Paydown		317,082	317,082	317,082	317,082		776		776		317,082			0	2,490	11/28/2036	2FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2014	MBS Paydown		52,921	52,921	52,921	52,778		72		72		52,921			0	982	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2014	MBS Paydown		35,281	35,281	35,280	35,186		50		50		35,281			0	654	02/28/2041	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		06/17/2014	MBS Paydown		546,192	546,192	522,162	537,112		8,977		8,977		546,192			0	17,271	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		06/20/2014	MBS Paydown		248,526	248,526	249,520	249,451		(80)		(80)		248,526			0	3,855	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2014	MBS Paydown		183,286	183,286	185,234	185,104		(139)		(139)		183,286			0	4,402	09/25/2033	2FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		06/25/2014	MBS Paydown		1,233,440	1,233,440	1,167,071	1,251,530		64,316		64,316		1,233,440			0	1,430	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		06/25/2014	Pass-Through Loss			13,695	12,957					0					0	16	05/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2014	MBS Paydown		4,391	4,391	2,613	3,751		75		75		4,391			0	42	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2014	Pass-Through Loss			4,585	2,728					0		4,585		(4,585)	(4,585)	45	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/30/2014	Book Value Adjustment									0		(4,585)		4,585	4,585		04/25/2037	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		06/25/2014	MBS Paydown		131,646	131,646	98,405	100,836		9,645		9,645		131,646			0	311	10/25/2034	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2014	MBS Paydown		1,107,058	1,107,058	1,120,205	1,119,806		(11,813)		(11,813)		1,107,058			0	20,885	09/25/2020	4FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		06/11/2014	MBS Paydown		1,205,717	1,205,717	1,223,437	1,211,913		(9,372)		(9,372)		1,205,717			0	33,398	09/11/2041	1FM
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44		06/11/2014	MBS Paydown		322,364	322,364	343,326	334,812		(13,928)		(13,928)		322,364			0	6,302	02/11/2044	1FM
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2014	Sinking Fund Redemption		195,700	195,700	206,943	197,502		(825)		(825)		195,700			0	6,165	12/15/2015	1FE
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018	R	04/07/2014	MBS Paydown		1,182,244	1,182,244	1,103,181	1,151,831		5,800		5,800		1,182,244			0	2,997	01/07/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		06/15/2014	MBS Paydown		9,778	9,778	9,371	9,270				0		9,778			0	237	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2014	MBS Paydown		16,633	16,633	16,633	102				0		16,633			0	507	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/20/2014	Sinking Fund Redemption		99,179	99,179	99,294	99,284		(6)		(6)		99,179			0	2,294	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2014	Sinking Fund Redemption		19,692	19,692	19,692	19,692		0		0		19,692			0	554	06/20/2020	2FE
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		04/04/2014	Book Value Adjustment									0		117,617		(117,617)	(117,617)		10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		04/04/2014	Exchanged		368,651	702,192	667,082	368,651		(4,709)		(4,709)		584,575		(215,924)	(215,924)	(45,642)	10/15/2014	6
114535 ZB 6	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		05/01/2014	Book Value Adjustment									0		(333,541)		333,541	333,541		04/04/2015	4Z
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2014	MBS Paydown		26,493	26,493	26,425	26,457		0		0		26,493			0	617	11/15/2039	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		06/15/2014	MBS Paydown		15,081	15,081	15,039	15,058		0		0		15,081			0	294	07/15/2042	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2014	MBS Paydown		100,000	100,000	99,978	99,981		2		2		100,000			0	2,030	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2014	MBS Paydown		217,500	217,500	217,089	217,195		77		77		217,500			0	3,036	03/27/2028	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		06/25/2014	MBS Paydown		47,679	47,679	41,958	44,218		2,071		2,071		47,679			0	643	08/25/2030	1FM
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		06/19/2014	MBS Paydown		1,187,119	1,187,119	1,282,784	1,238,904		(56,071)		(56,071)		1,187,119			0	24,442	02/19/2051	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2014	MBS Paydown		29,795	29,795	33,498	19,566		90		90		29,795			0	317	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2014	Pass-Through Loss			2,334	743					0					0	13	06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2014	MBS Paydown		308,511	308,511	271,154	276,938		(943)		(943)		308,511			0	7,408	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2014	Pass-Through Loss			7,947	6,978					0		7,947		(7,947)	(7,947)	155	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/30/2014	Book Value Adjustment									0		(7,947)		7,947	7,947		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/25/2014	Pass-Through Loss			7,432	4,831					0		7,432		(7,432)	(7,432)	163	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/31/2014	Book Value Adjustment									0		(7,432)		7,432	7,432		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		06/25/2014	MBS Paydown		81,037	81,037	52,674	56,641		543		543		81,037			0	1,958	09/25/2037	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		06/15/2014	MBS Paydown		344,724	344,724	344,939	246,770				0		344,724			0	12,750	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		06/25/2014	MBS Paydown		63,633	63,633	65,144	64,554		(97)		(97)		63,633			0	1,632	02/25/2030	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		06/25/2014	MBS Paydown		583,393	583,393	576,283	578,726		2,628		2,628		583,393			0	3,518	10/25/2037	1FM
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		06/18/2014	MBS Paydown		117,473	117,473	117,459	117,461		1		1		117,473			0	2,062	06/18/2027	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2014	MBS Paydown		125,000	125,000	124,982	124,984		1		1		125,000			0	1,474	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2014	MBS Paydown		59,113	59,113	59,109	59,109		0		0		59,113			0	904	11/18/2028	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2014	MBS Paydown		7,782	7,782	5,218	7,041		17		17		7,782			0	204	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2014	Pass-Through Loss			2,671	1,792					0		2,671		(2,671)	(2,671)	63	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/30/2014	Book Value Adjustment									0		(2,671)		2,671	2,671		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2014	MBS Paydown		64,453	64,453	50,092	59,337		(70)		(70)		64,453			0	1,568	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2014	Pass-Through Loss			11,607	9,022					0		11,607		(11,607)	(11,607)	272	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/30/2014	Book Value Adjustment									0		(11,607)		11,607	11,607		04/25/2037	1FM
12639M AC 9	CSMC 2010-15R 1A2 SUB SSNR 3.5 09/36 RE		06/26/2014	MBS Paydown		226,929	226,929	222,391	226,141		1,273		1,273		226,929			0	3,783	09/26/2036	1FM
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2014	Sinking Fund Redemption		436,220	436,220	437,182	436,332		(61)		(61)		436,220			0	18,267	10/15/2014	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		06/26/2014	MBS Paydown		325,924	325,924	325,924	324,983		656		656		325,924			0	7,834	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2014	MBS Paydown		1,336,515	1,336,515	1,336,515	1,332,497		341		341		1,336,515			0	30,390	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		05/26/2014	Pass-Through Loss			69,542	60,504			(35)		(35)					0	1,455	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2014	MBS Paydown		281,005	281,005	281,369	272,639		2,704		2,704		281,005			0	6,121	11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2014	MBS Paydown		973,849	973,849	977,373	972,941		(1,323)		(1,323)		973,849			0	28,754	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2014	Pass-Through Loss			5,140	4,736			(71)		(71)					0	165	09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		06/26/2014	MBS Paydown		953,300	953,300	953,300	950,420		(6,290)		(6,290)		953,300			0	21,083	10/26/2035	1FM
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35		05/26/2014	Pass-Through Loss			12,693	9,090			(5)		(5)					0	291	10/26/2035	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2014	MBS Paydown		15,226	15,226	15,226	15,226				0		15,226			0	151	04/26/2036	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2014	MBS Paydown		13,255	13,255	13,255	13,255				0		13,255			0	169	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2014	Pass-Through Loss			1,813	1,808					0		1,748		(1,748)	(1,748)	23	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/30/2014	Book Value Adjustment									0		(1,748)		1,748	1,748		04/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		06/26/2014	MBS Paydown		561,655	561,655	561,655	559,952		455		455		561,655			0	11,791	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2014	MBS Paydown		1,490,540	1,490,540	1,487,695	1,485,215		1,206		1,206		1,490,540			0	34,291	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2014	MBS Paydown		166,720	166,720	166,475	165,972		66		66		166,720			0	4,170	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2014	Pass-Through Loss			3,979	3,108			(25)		(25)					0	72	07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2014	MBS Paydown		607,062	607,062	607,062	605,456		74		74		607,062			0	14,630	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		05/26/2014	Pass-Through Loss			4,774	3,648			(22)		(22)					0	101	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2014	MBS Paydown		1,283,222	1,283,222	1,283,222	1,280,485		197		197		1,283,222			0	29,547	09/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2014	MBS Paydown		497,487	497,487	496,184	452,723		1,155		1,155		497,487			0	11,929	12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2014	MBS Paydown		16,510	16,510	13,705	11,387		5,123		5,123		16,510			0	290	05/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2014	MBS Paydown		832,372	832,372	837,467	833,374		(2,113)		(2,113)		832,372			0	18,175	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2014	MBS Paydown		837,905	837,905	837,905	836,195		654		654		837,905			0	20,061	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2014	MBS Paydown		6,983	6,983	7,034	6,983				0		6,983			0	134	01/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2014	MBS Paydown		149,777	149,777	149,777	149,205		99		99		149,777			0	3,540	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		04/26/2014	Pass-Through Loss			4,601	4,601			(19)		(19)					0	88	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2014	MBS Paydown		70,614	70,614	70,966	70,080		175		175		70,614			0	1,904	06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2014	MBS Paydown		149,271	149,271	132,861	135,932		8,879		8,879		149,271			0	3,649	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2014	MBS Paydown		144,398	144,398	144,163	142,070		(995)		(995)		144,398			0	3,029	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2014	Pass-Through Loss			21,104	17,075			(50)		(50)					0	523	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2014	MBS Paydown		89,656	89,656	89,656	82,496		2,139		2,139		89,656			0	88	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2014	MBS Paydown		96,022	96,022	96,022	96,022				0		96,022			0	1,762	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		06/26/2014	MBS Paydown		879,909	879,909	879,909	877,947		(53)		(53)		879,909			0	21,765	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		05/26/2014	MBS Paydown		309,566	309,566	309,566	308,694		6		6		309,566			0	7,093	08/26/2035	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		06/26/2014	MBS Paydown		16,381	16,381	12,833	16,381				0		16,381			0	425	09/26/2037	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		06/26/2014	MBS Paydown		560,703	560,703	550,002	545,676		3,732		3,732		560,703			0	13,405	05/26/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE		06/26/2014	MBS Paydown		884,121	884,121	759,239	839,158		21,399		21,399		884,121			0	8,468	07/26/2049	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		06/15/2014	MBS Paydown		3,650,250	3,650,250	3,740,077	3,688,625		(49,966)		(49,966)		3,650,250			0	75,437	02/15/2040	1FE
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		06/26/2014	MBS Paydown		31,819	31,819	31,696	31,705		7		7		31,819			0	829	09/26/2037	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		06/26/2014	MBS Paydown		243,336	243,336	234,820	238,497		2,358		2,358		243,336			0	5,441	03/26/2036	1FM
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		06/15/2014	MBS Paydown		3,178,734	3,178,734	3,205,359	3,188,930		(17,819)		(17,819)		3,178,734			0	65,692	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		06/12/2014	MBS Paydown		222,274	222,274	233,171	227,546		(6,065)		(6,065)		222,274			0	4,984	08/12/2048	1FE
12645D CW 5	CSMC 2010-19R 5A2 SUB 3.25 08/27/2036		06/27/2014	MBS Paydown		443,632	443,632	401,487	436,651		5,360		5,360		443,632			0	7,209	08/27/2036	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2014	MBS Paydown		193,609	193,609	181,024	181,152		350		350		193,609			0	2,098	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2014	MBS Paydown		153,547	153,547	143,470	143,558		1,250		1,250		153,547			0	1,285	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		06/25/2014	MBS Paydown		125,295	125,295	118,639	118,639		49		49		125,295			0	407	05/25/2043	1FE
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		06/25/2014	MBS Paydown		13,981	13,981	13,655	13,655		3		3		13,981			0	81	07/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		06/27/2014	MBS Paydown		161,670	161,670	(23,760)	154,129		1,133		1,133		161,670			0	168	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2014	MBS Paydown		420,385	420,385	405,146	405,289		385		385		420,385			0	5,637	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		06/10/2014	Sinking Fund Redemption		53,571	53,571	54,791	54,195		(38)		(38)		53,571			0	1,386	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2014	Sinking Fund Redemption		41,109	41,109	41,109	41,109				0		41,109			0	908	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		06/10/2014	Sinking Fund Redemption		52,295	52,295	61,405	61,223		(293)		(293)		52,295			0	1,514	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		06/10/2014	Sinking Fund Redemption		34,121	34,121	34,951	34,879		(20)		(20)		34,121			0	821	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		06/10/2014	Sinking Fund Redemption		82,434	82,434	83,587	83,512		(27)		(27)		82,434			0	2,037	01/10/2034	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		06/25/2014	MBS Paydown		26,991	26,991	24,460	26,546		250		250		26,991			0	515	02/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2014	MBS Paydown		3,109	3,109	3,109	6,291		57		57		3,109			0	63	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2014	Pass-Through Loss			8,547	8,547					0					0	175	05/25/2036	1FM
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036		06/25/2014	MBS Paydown		436,538	436,538	363,691	391,797		37,915		37,915		436,538			0	863	05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		06/25/2014	MBS Paydown		5,332	5,332	3,973	4,243		717		717		5,332			0	15	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2014	MBS Paydown		327,187	327,187	285,061	281,541		134		134		327,187			0	7,804	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2014	MBS Paydown		261,188	261,188	229,519	226,897		773		773		261,188			0	5,649	04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		06/25/2014	MBS Paydown		411,456	411,456	408,565	409,706		366		366		411,456			0	9,178	04/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2014	MBS Paydown		68,308	68,308	68,306	68,130		(7)		(7)		68,308			0	1,880	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2014	MBS Paydown		361,425	361,425	366,846	365,279		(2,682)		(2,682)		361,425			0	8,239	08/25/2024	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2014	MBS Paydown		230,696	230,696	208,888	174,523		13,532		13,532		230,696			0	5,378	05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2014	Pass-Through Loss			18,738	12,604					0		18,738		(18,738)	(18,738)	212	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/31/2014	Book Value Adjustment									0		(18,738)		18,738	18,738		01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2014	MBS Paydown		42,401	42,401	29,073	21,081		927		927		42,401			0	126	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2014	MBS Paydown		13,637	13,637	11,795	7,037		(57)		(57)		13,637			0	441	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2014	Pass-Through Loss			4,031	3,486					0					0	215	05/25/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2014	MBS Paydown		29,589	29,589	23,710	23,399		186		186		29,589			0	645	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2014	Pass-Through Loss			(353)	(114)					0		(141)		141	141	(4)	11/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/30/2014	Book Value Adjustment									0		141		(141)	(141)		11/25/2035	1FM
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33		05/25/2014	MBS Paydown		22,395,559	22,395,559	22,927,454	22,918,262		(539,155)		(539,155)		22,395,559			0	535,207	03/25/2033	1FM
12669D FZ 6	CWHL 2002-26 A5 IO INV 12/25/2017		05/25/2014	MBS Paydown					0		(0)		(0)					0	6,331	12/25/2017	1FE
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018		06/25/2014	MBS Paydown		150,516	150,516	146,059	149,139		723		723		150,516			0	3,183	04/25/2018	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2014	MBS Paydown		43,094	43,094	43,033	43,043		(9)		(9)		43,094			0	1,033	02/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		06/25/2014	MBS Paydown		2,835	2,835	2,901	2,788		(2)		(2)		2,835			0	74	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		06/25/2014	MBS Paydown		44,523	44,523	45,330	45,042		(679)		(679)		44,523			0	1,168	07/25/2033	1FM
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018		06/25/2014	MBS Paydown		24,115	24,115	22,401	23,656		117		117		24,115			0	475	07/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2014	MBS Paydown		91,890	91,890	89,478	90,640		724		724		91,890			0	2,013	10/25/2018	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		04/25/2014	Pass-Through Loss			4,504	4,223					0		4,504		(4,504)	(4,504)	83	08/25/2035	2FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		04/30/2014	Book Value Adjustment									0		(4,504)		4,504	4,504		08/25/2035	2FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2014	MBS Paydown		309,458	309,458	290,066	297,591		(531)		(531)		309,458			0	6,489	08/25/2035	2FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		06/25/2014	MBS Paydown		843,573	843,573	704,384	773,821		69,585		69,585		843,573			0	1,020	06/25/2047	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2014	MBS Paydown		125,000	125,000	125,000	125,000		0		0		125,000			0	3,722	02/20/2041	2AM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		06/15/2014	MBS Paydown		581,250	581,250	581,237	581,241		7		7		581,250			0	3,961	07/17/2017	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2014	MBS Paydown		174,958	174,958	135,046	136,770		2,580		2,580		174,958			0	278	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2014	MBS Paydown		253,044	253,044	2,918,818	338,445		8,762		8,762		253,044			0	502	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2014	MBS Paydown		47,300	47,300	47,563	47,395		(25)		(25)		47,300			0	925	12/15/2038	1FE
14754D B@ 8	CASH AMERICA INTL SER A 6.00 8/28/2019		06/03/2014	Paydown		8,013,622	7,000,000	7,000,000	6,999,997		3		3		7,000,000		1,013,622	1,013,622	318,500	08/28/2019	2
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		06/15/2014	MBS Paydown		554,000	554,000	554,000	554,000		2		2		554,000			0	4,848	02/15/2029	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2014	Sinking Fund Redemption		87,649	87,649	87,649	87,649		(0)		(0)		87,649			0	2,343	12/01/2016	1
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2014	MBS Paydown		73,762	73,762	73,028	73,046		413		413		73,762			0	2,179	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2014	MBS Paydown		27,227	27,227	23,959	21,397		230		230		27,227			0	273	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2014	Pass-Through Loss			1,555	1,368					0		1,555		(1,555)	(1,555)	19	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2014	Book Value Adjustment									0		(1,555)		1,555	1,555		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2014	MBS Paydown		83,963	83,963	73,584	71,166		6,098		6,098		83,963			0	1,891	11/25/2036	1FM
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41		06/15/2014	MBS Paydown		1,886,075	1,886,075	1,862,037	1,885,388		(1,560)		(1,560)		1,886,075			0	38,153	10/15/2041	1FM
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/25/2014	MBS Paydown		798	798	598	602		155		155		798			0		12/25/2018	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		05/25/2014	MBS Paydown		362,496	362,496	328,059	328,482		9,094		9,094		362,496			0	3,755	03/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		06/25/2014	MBS Paydown		128,697	128,697	119,849	121,155		22,206		22,206		128,697			0	2,076	05/25/2034	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2014	MBS Paydown		32,136	32,136	26,753	25,382		2,773		2,773		32,136			0	720	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2014	MBS Paydown		251,960	251,960	224,799	238,433		22,614		22,614		251,960			0	6,415	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2014	Pass-Through Loss			16,931	15,067					0		16,931		(16,931)	(16,931)	326	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/30/2014	Book Value Adjustment									0		(17,112)		17,112	17,112		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2014	MBS Paydown		347,606	347,606	309,350	324,061		(15)		(15)		347,606			0	9,235	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2014	Pass-Through Loss			23,358	20,736					0		23,358		(23,358)	(23,358)	469	04/25/2036	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/30/2014	Book Value Adjustment									0		(23,358)		23,358	23,358		04/25/2036	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		06/15/2014	MBS Paydown		208,043	208,043	215,433	209,368		(2,013)		(2,013)		208,043			0	5,056	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2014	MBS Paydown		400,868	400,868	331,631	372,553		5,559		5,559		400,868			0	531	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2014	MBS Paydown		426,265	426,265	414,213	421,046		991		991		426,265			0	10,852	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2014	MBS Paydown		183,993	183,993	171,501	178,546		571		571		183,993			0	4,434	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		05/10/2014	MBS Paydown		5,900,445	5,900,445	5,626,244	5,882,911		16,652		16,652		5,900,445			0	146,533	12/10/2049	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2014	MBS Paydown		30,459	30,459	29,621	15,798		9,781		9,781		30,459			0	831	04/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2014	MBS Paydown		460,933	460,933	443,687	445,419		11,064		11,064		460,933			0	11,375	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2014	Pass-Through Loss			700	248			8		8		700		(700)	(700)	6	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2014	Book Value Adjustment									0		(700)		700	700		03/25/2037	1FM
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36		06/25/2014	MBS Paydown		119,713	119,713	119,264	119,176		147		147		119,713			0	2,685	01/25/2036	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		06/25/2014	MBS Paydown		198,433	198,433	191,081	194,067		2,320		2,320		198,433			0	3,486	06/25/2037	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		06/25/2014	MBS Paydown		54,954	54,954	51,811	53,200		1,082		1,082		54,954			0	594	07/25/2036	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2014	MBS Paydown		318,642	318,642	318,642	317,968		(7)		(7)		318,642			0	8,233	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2014	MBS Paydown		763,854	763,854	735,758	741,174		16,953		16,953		763,854			0	16,146	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2014	MBS Paydown		476,799	476,799	469,647	471,499		2,439		2,439		476,799			0	11,918	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2014	MBS Paydown		611,829	611,829	610,873	609,810		303		303		611,829			0	13,821	12/25/2035	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/07/2014	MBS Paydown		329,912	329,912	301,045			104		104				329,912	329,912	3,149	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/30/2014	Book Value Adjustment					0				0		329,912		(329,912)	(329,912)		12/09/2047	6FE
20035C AA 8	COMERICA BANK AI 5.70 06/01/2014		06/01/2014	Maturity		14,000,000	14,000,000	13,964,240	13,999,113		2,217		2,217		14,000,000			0	399,000	06/01/2014	1FE
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		06/10/2014	MBS Paydown		2,571	2,571	2,522	2,556		15		15		2,571			0	65	06/10/2046	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2014	MBS Paydown		9,070	9,070	9,063	4,148				0		9,070			0	265	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2014	Sinking Fund Redemption		283,617	283,617	285,744	285,718		(47)		(47)		283,617			0	5,672	10/29/2024	1FE
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020		04/29/2014	Sinking Fund Redemption		48,899	48,899	48,899	48,901		(0)		(0)		48,899			0	1,345	10/29/2020	2FE
21079N AA 9	CONTL AIRLINES 5.983 04/19/22		04/19/2014	Sinking Fund Redemption		137,731	137,731	136,224	136,603		46		46		137,731			0	4,120	04/19/2022	2FE
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2014	Sinking Fund Redemption							18		18					0		02/28/2033	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2014	MBS Paydown		121,507	121,507	122,638	122,081		(736)		(736)		121,507			0	2,611	06/25/2033	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35		05/25/2014	MBS Paydown		645,735	645,735	648,661	647,087		(2,509)		(2,509)		645,735			0	13,265	07/25/2035	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		06/25/2014	MBS Paydown		136,375	136,375	120,351	117,871				0		136,375			0	3,198	07/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		05/25/2014	MBS Paydown		1,967,718	1,967,718	1,975,097	1,954,651		3,746		3,746		1,967,718			0	34,729	06/25/2035	1FM
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035		06/25/2014	MBS Paydown		913,626	913,626	917,801	910,664		1,708		1,708		913,626			0	20,742	07/25/2035	1FM
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		06/15/2014	MBS Paydown		109,883	109,883	104,161	108,772		1,070		1,070		109,883			0	2,249	08/15/2038	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		06/25/2014	MBS Paydown		16,287	16,287	16,878	16,799		(438)		(438)		16,287			0	433	02/25/2033	3FM
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	06/18/2014	MBS Paydown		200,000	200,000	199,916	199,928		6		6		200,000			0	3,175	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2014	MBS Paydown		125,000	125,000	124,999	124,999		0		0		125,000			0	1,604	04/18/2028	1FE
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35	R	06/25/2014	MBS Paydown		100,870	100,870	101,878	100,870				0		100,870			0	2,256	06/25/2035	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		06/27/2014	MBS Paydown		163,935	163,935	156,286	159,289		1,279		1,279		163,935			0	3,474	07/27/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		06/26/2014	MBS Paydown		212,485	212,485	198,477	208,074		2,013		2,013		212,485			0	2,006	06/26/2037	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		06/25/2014	MBS Paydown		163,698	163,698	146,996	147,094		4,358		4,358		163,698			0	692	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		06/15/2014	Paydown		145,288	145,288	145,288	145,288		(0)		(0)		145,288			0	2,868	12/15/2028	2Z
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2014	MBS Paydown		107,259	107,259	70,791	41,826		3,597		3,597		107,259			0	146	04/25/2046	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2014	MBS Paydown		63,192	63,192	44,156	47,964		1,369		1,369		63,192			0	81	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2014	MBS Paydown		72,342	72,342	55,478	51,665		1,064		1,064		72,342			0	97	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2014	Pass-Through Loss			(2,011)	(1,539)					0		(2,011)		2,011	2,011	1	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2014	Book Value Adjustment									0		2,011		(2,011)	(2,011)		12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		06/25/2014	MBS Paydown		2,368,934	2,368,934	2,294,165	2,314,481		42,401		42,401		2,368,934			0	2,522	06/25/2047	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		06/25/2014	MBS Paydown		77,951	77,951	48,330	47,134		5,410		5,410		77,951			0	163	05/25/2047	1FM
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18		06/15/2014	Paydown		50,678	50,678	54,634	52,387		(258)		(258)		50,678			0	1,414	09/15/2018	2
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		06/15/2014	Paydown		254,364	254,364	280,929	262,894		(1,461)		(1,461)		254,364			0	7,849	11/15/2016	2
24488R AC 5	DEKA 2004-2A B CDO FLT 08/23/2034	R	05/23/2014	MBS Paydown		2,500,000	2,500,000	1,484,375	1,626,185		881,249		881,249		2,500,000			0	19,723	08/23/2034	1AM
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2014	Sinking Fund Redemption		132,552	132,552	132,552	132,546		0		0		132,552			0	3,148	05/07/2020	2FE
247361 YF 9	DALR-REDM05/07 7.90 12/15/2009		05/03/2007	247361702				513,500	513,500				0					0		12/15/2009	6FE
247361 YS 1	DALR-REDM05/07 2.875 02/18/2024		05/03/2007	247361702				742,850	742,850				0					0		02/18/2024	6FE
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		06/17/2014	Sinking Fund Redemption		199,508	199,508	199,508	199,532		(2)		(2)		199,508			0	7,731	12/17/2019	2FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		05/15/2014	MBS Paydown		19,790	19,790	19,138	19,060				0		19,790			0	413	08/15/2030	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2014	MBS Paydown		306,314	306,314	241,222	242,986		24,206		24,206		306,314			0	416	12/25/2036	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		06/25/2014	MBS Paydown		250,300	250,300	181,780	182,095		25,446		25,446		250,300			0	671	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		06/25/2014	MBS Paydown		450,747	450,747	338,315	322,289		66,901		66,901		450,747			0	974	06/25/2035	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2014	MBS Paydown		24,972	24,972	24,982	22,653		(75)		(75)		24,972			0	504	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2014	Pass-Through Loss			8,782	8,786					0					0	177	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2014	MBS Paydown		17,837	17,837	17,844	16,181				0		17,837			0	360	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2014	Pass-Through Loss			6,273	6,276					0					0	126	02/25/2036	1FM
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE		06/26/2014	MBS Paydown		488,853	488,853	453,810	463,204		15,460		15,460		488,853			0	10,668	06/26/2035	1FM
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2014	Paydown		123,750	123,750	123,759	123,759				0		123,750			0	8,695	01/17/2018	4Z
25459H AL 9	DIRECTV HLDGS 4.75 10/01/2014		04/24/2014	Make Whole Call		7,130,970	7,000,000	6,981,030	6,981,030		3,104		3,104		7,000,000		130,970	130,970	187,493	10/01/2014	2FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2014	Sinking Fund Redemption		329,700	329,700	328,876	329,229		66		66		329,700			0	9,706	06/15/2019	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		04/25/2014	MBS Paydown		60,000	60,000	60,000	59,999		0		0		60,000			0	1,565	01/25/2042	2AM
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2014	Sinking Fund Redemption		306,955	306,955	306,955	306,955				0		306,955			0	9,976	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2014	Sinking Fund Redemption		111,502	111,502	111,502	112,999		(110)		(110)		111,502			0	2,857	11/30/2022	1FE
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		06/15/2014	Paydown		83,991	83,991	84,369	84,361		(9)		(9)		83,991			0	1,814	03/15/2034	2FE
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		04/15/2014	MBS Paydown		549,744	549,744	549,648	549,682		11		11		549,744			0	15,943	07/15/2024	2AM
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2014	MBS Paydown		370,868	370,868	370,866	493,266		6		6		370,868			0	8,296	01/15/2025	2AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		06/25/2014	Make Whole Call		3,200,326	3,087,677	3,087,658	4,106,707		62		62		3,087,677		112,649	112,649	95,932	01/15/2025	2AM
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21		04/11/2014	MBS Paydown		611,966	611,966	575,248	577,084		(31,914)		(31,914)		611,966			0	1,527	01/11/2021	1FE
281023 AU 5	EDISON MISSION 7.00 05/15/2017		04/01/2014	Exchanged		781,891	1,000,000	1,000,000	530,000				0		530,000		251,891	251,891		05/15/2017	6
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2014	MBS Paydown		147,709	147,709	148,448	164,406		695		695		147,709			0	2,576	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2014	MBS Paydown		151,018	151,018	151,273	151,842		1,168		1,168		151,018			0	2,445	10/01/2025	1FE
292506 AA 0	ENCANA HLD FIN 5.80 05/01/2014	I	04/28/2014	Make Whole Call		5,002,300	5,000,000	4,988,180	4,989,879		517		517		5,000,000		2,300	2,300	142,583	05/01/2014	2FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		06/25/2014	MBS Paydown		527,147	527,147	512,650	518,751		7,398		7,398		527,147			0	478	04/25/2037	1FM
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015		05/12/2014	ROBERT W BAIRD CO.		2,438,223	2,384,570	2,336,972	1,713,766				0		1,713,766		724,457	724,457	129,164	12/15/2015	6FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2014	MBS Paydown		90,361	90,361	90,743	90,680		(21)		(21)		90,361			0	1,586	10/15/2042	1FE
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015		05/22/2014	Sinking Fund Redemption		412,477	412,477	512,709	416,432		(5,612)		(5,612)		412,477			0	18,066	05/22/2015	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2014	Sinking Fund Redemption		118,653	118,653	113,244	117,485		225		225		118,653			0	3,525	06/01/2017	1FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/02/2014	Paydown		7,593,752	7,593,752	7,593,752	7,593,736		0		0		7,593,752			0	30	09/24/2016	4FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		06/09/2014	Paydown		3,345,699	3,345,699	3,345,699	3,345,690				0		3,345,699			0	12,933	09/24/2016	4FE
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		679,870	679,870	633,507	639,939		5,923		5,923		679,870			0	879	07/25/2036	1FM
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035		06/25/2014	MBS Paydown		24,501	24,501	24,042	24,071		47		47		24,501			0	594	03/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2014	MBS Paydown		41,345	41,345	216,241	41,308		14,797		14,797		41,345			0	129	06/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		06/25/2014	MBS Paydown		765,482	765,482	712,377	709,798		3,480		3,480		765,482			0	9,976	11/25/2035	2FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2014	MBS Paydown		14,881	14,881	9,375	10,039		3,117		3,117		14,881			0	178	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2014	MBS Paydown		314,631	314,631	216,309	213,285		63,665		63,665		314,631			0	885	04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2014	MBS Paydown		898,841	898,841	584,080	747,744		12,369		12,369		898,841			0	9,852	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2014	Pass-Through Loss			244,757	159,046					0		244,757		(244,757)	(244,757)	2,363	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/30/2014	Book Value Adjustment									0		(244,757)		244,757	244,757		11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2014	MBS Paydown		370,231	370,231	285,541	314,676		11,014		11,014		370,231			0	657	02/25/2036	1FM
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2014	Sinking Fund Redemption		134,903	134,903	126,867	127,882		186		186		134,903			0	3,575	12/15/2035	1FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		06/25/2014	MBS Paydown		6,127	6,127	6,325	6,213		(82)		(82)		6,127			0	113	12/25/2028	5FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		06/25/2014	MBS Paydown		40,085	40,085	31,567	36,304		2,234		2,234		40,085			0	756	04/25/2033	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		09/01/2010	Cash Tender			(9)	(8)	8		(4)		(4)					0		07/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		06/25/2014	MBS Paydown		139,791	139,791	950,093	212,944		816		816		139,791			0	2,479	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2014	MBS Paydown		1,705,158	1,705,158	1,659,062	1,672,519		7,601		7,601		1,705,158			0	40,534	01/26/2037	1FM
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038		06/12/2014	MBS Paydown		3,653	3,653	3,918	3,749		(113)		(113)		3,653			0	98	07/12/2038	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2014	Sinking Fund Redemption		26,355	26,355	26,355	26,355				0		26,355			0	476	03/15/2019	1FE
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		06/25/2014	MBS Paydown		204,728	204,728	203,624	203,873		237		237		204,728			0	4,795	02/25/2034	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2014	MBS Paydown		355,401	355,401	348,293	349,249		1,332		1,332		355,401			0	1,691	06/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2014	MBS Paydown		462,064	462,064	326,752	296,956		14,620		14,620		462,064			0	720	05/25/2046	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		06/25/2014	MBS Paydown		181,317	181,317	125,109	115,390		(1,038)		(1,038)		181,317			0	3,336	07/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		06/25/2014	MBS Paydown		188,023	188,023	149,714	155,246		9,677		9,677		188,023			0	285	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2014	MBS Paydown		357,787	357,787	331,634	442,433		(307)		(307)		357,787			0	9,611	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2014	Pass-Through Loss			155,936	144,533					0		155,936		(155,936)	(155,936)	4,665	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/30/2014	Book Value Adjustment									0		(155,936)		155,936	155,936		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2014	Sinking Fund Redemption		63,920	63,920	64,815	64,662		(20)		(20)		63,920			0	1,712	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2014	Sinking Fund Redemption		19,254	19,254	18,507	18,922		330		330		19,254			0	537	09/20/2016	3FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	06/17/2014	MBS Paydown		200,000	200,000	199,960	199,966		3		3		200,000			0	3,425	07/19/2027	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2014	MBS Paydown		468,750	468,750	462,089	462,286		501		501		468,750			0	5,820	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2014	MBS Paydown		87,500	87,500	87,493	87,493		1		1		87,500			0	1,338	11/17/2028	1FE
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		06/25/2014	MBS Paydown		130,737	130,737	130,820	100,315		2,169		2,169		130,737			0	3,497	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		06/25/2014	Pass-Through Loss			8,444	8,452					0					0	214	05/25/2036	1FM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2014	MBS Paydown		19,956	19,956	20,572	19,956				0		19,956			0	585	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		06/25/2014	MBS Paydown		30,385	30,385	28,165	29,857		681		681		30,385			0	75	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2014	MBS Paydown		91,792	91,792	91,333	91,106		192		192		91,792			0	2,175	09/25/2034	1FM
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		06/21/2014	MBS Paydown		5,582	5,582	3,935	1,801		24,270		24,270		5,582			0	23	07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		06/19/2014	MBS Paydown		127,635	127,635	102,427	103,364		14,086		14,086		127,635			0	1,235	06/19/2034	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2014	MBS Paydown		11,593	11,593	8,111	7,711		79		79		11,593			0	27	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		06/19/2014	MBS Paydown		74,825	74,825	52,772	53,889		842		842		74,825			0	140	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2014	MBS Paydown		25,738	25,738	18,274	15,654		3,330		3,330		25,738			0	39	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2014	MBS Paydown		31,875	31,875	31,875	31,875		0		0		31,875			0	713	03/20/2043	2AM
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014		05/05/2014	Maturity		8,000,000	8,000,000	8,602,032	8,060,000		(154,751)		(154,751)		8,000,000			0	296,567	05/05/2014	2FE
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030		05/15/2014	Paydown		351,351	351,351	351,351	351,344		(9)		(9)		351,351			0	6,974	05/15/2030	1Z
428236 AV 5	HEWLETT-PACK CO 4 06/02/14		06/02/2014	Maturity		3,000,000	3,000,000	3,195,810	3,007,382		(18,274)		(18,274)		3,000,000			0	71,250	06/02/2014	2FE
428656 AB 8	HIBERNIA CORP 5.35 05/01/2014		05/01/2014	Maturity		3,500,000	3,500,000	3,498,880	3,499,529		1,885		1,885		3,500,000			0	93,625	05/01/2014	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2014	MBS Paydown		340,200	340,200	288,745	315,529		10,170		10,170		340,200			0	825	01/25/2036	1FM
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		03/25/2014	MBS Paydown							422		422					0	5	11/25/2036	1FM
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		03/25/2014	SANDLER & O'NEIL PARTNERS							301		301					0	556	11/25/2036	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		06/25/2014	MBS Paydown		648,095	648,095	386,697	493,730		21,160		21,160		648,095			0	904	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2014	MBS Paydown		27,237	27,237	18,726	4,200		3,131		3,131		27,237			0	28	02/25/2037	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		06/25/2014	MBS Paydown		133,860	133,860	116,458	120,022		1,534		1,534		133,860			0	403	07/25/2034	1FM
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	06/01/2014	MBS Paydown		429,926	429,926	419,900	426,143		(16,189)		(16,189)		429,926			0	1,109	12/01/2017	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2014	MBS Paydown		140,000	140,000	140,000	140,007		(0)		(0)		140,000			0	2,960	01/25/2043	1AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		06/25/2014	MBS Paydown		73,795	73,795	71,002	71,163		751		751		73,795			0	1,270	09/25/2034	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2014	MBS Paydown		125,784	125,784	102,198	104,058		1,134		1,134		125,784			0	402	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2014	MBS Paydown		67,350	67,350	35,022	7,659		2,182		2,182		67,350			0	225	08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		05/25/2014	MBS Paydown		14,116	14,116	9,881	10,552		3,504		3,504		14,116			0	29	05/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2014	MBS Paydown		4,069	4,069	3,316			809		809				4,069	4,069	60	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/30/2014	Book Value Adjustment									0		4,069		(4,069)	(4,069)		10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2014	MBS Paydown		21,693	21,693	15,219	1,611		21,482		21,482		21,693			0	497	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2014	Pass-Through Loss			58,044	31,863					0		26,708		(26,708)	(26,708)	1,131	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/30/2014	Book Value Adjustment									0		(26,708)		26,708	26,708		06/25/2035	1FM
45660N KZ 7	RAST 2002-A14J A10 NAS SSNR 5.75 01/33		06/25/2014	MBS Paydown		130,805	130,805	132,426	131,946		(553)		(553)		130,805			0	3,343	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2014	MBS Paydown		20,872	20,872	18,002	19,079		329		329		20,872			0	600	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2014	MBS Paydown		55,573	55,573	45,570	46,048		3,378		3,378		55,573			0	542	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2014	MBS Paydown		1,172	1,172	890			685		685		0		1,172	1,172	5	06/25/2039	6Z
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/31/2014	Book Value Adjustment					0				0		1,172		(1,172)	(1,172)		06/25/2039	6Z
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36		06/25/2014	MBS Paydown		240,038	240,038	143,873	145,849		26,207		26,207		240,038			0	482	07/25/2036	1FM
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2014	MBS Paydown		84,348	84,348	84,331	84,302		(20)		(20)		84,348			0	1,342	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2014	MBS Paydown		124,395	124,395	124,363	124,366		5		5		124,395			0	2,352	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		06/15/2014	MBS Paydown		109,558	109,558	109,495	109,479		8		8		109,558			0	2,268	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		06/15/2014	MBS Paydown		54,889	54,889	54,877	54,867		(7)		(7)		54,889			0	2,623	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		06/15/2014	MBS Paydown		64,885	64,885	(25,600)	64,833		(8)		(8)		64,885			0	1,728	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2014	MBS Paydown		83,207	83,207	83,150	83,142		(3)		(3)		83,207			0	915	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2014	MBS Paydown		87,342	87,342	87,321	87,305		(1)		(1)		87,342			0	1,148	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2014	MBS Paydown		217,834	217,834	217,658	217,662		14		14		217,834			0	4,061	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2014	MBS Paydown		12,026	12,026	12,020	12,020		0		0		12,026			0	147	03/15/2063	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2014	MBS Paydown		284,822	284,822	252,779	253,650		14,600		14,600		284,822			0	3,085	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		06/15/2014	MBS Paydown		10,750,612	10,750,612	10,823,128	10,733,535		2,366		2,366		10,750,612			0	218,051	07/15/2041	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		06/25/2014	MBS Paydown		295,550	295,550	277,355	274,395		1,278		1,278		295,550			0	454	05/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2014	MBS Paydown		80,963	80,963	77,901	75,026		4,642		4,642		80,963			0	2,016	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2014	Pass-Through Loss			17,049	16,405					0					0	384	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2014	MBS Paydown		21,526	21,526	21,629	21,721		91		91		21,526			0	226	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2014	Pass-Through Loss			8,962	9,002					0					0	97	03/25/2036	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2014	MBS Paydown		287,605	287,605	235,836	236,454		2,086		2,086		287,605			0	2,985	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		05/25/2014	Pass-Through Loss			1,904	1,753					0					0	187	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2014	MBS Paydown		119,505	119,505	112,192	91,553		(318)		(318)		119,505			0	3,002	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2014	MBS Paydown		79,651	79,651	59,329	81,997		812		812		79,651			0	957	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2014	Pass-Through Loss			39,354	29,313					0		39,354		(39,354)	(39,354)	499	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/30/2014	Book Value Adjustment									0		(39,354)		39,354	39,354		11/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2014	MBS Paydown		60,285	60,285	30,630	43,601		3,208		3,208		60,285			0	117	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2014	Pass-Through Loss			147,213	75,113					0		147,213		(147,213)	(147,213)	261	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/30/2014	Book Value Adjustment									0		(147,213)		147,213	147,213		05/25/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2014	MBS Paydown		11,342	11,342	8,672	8,492		(25)		(25)		11,342			0	134	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2014	Pass-Through Loss			942	721					0		942		(942)	(942)	9	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/30/2014	Book Value Adjustment									0		(942)		942	942		06/25/2036	1FM
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036		06/25/2014	MBS Paydown		711,476	711,476	121,468	139,622		24,455		24,455		303,907		407,569	407,569	16,728	08/25/2036	1FM
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036		06/25/2014	Pass-Through Loss			2,139,026	364,003					0		274,900		(274,900)	(274,900)	53,504	08/25/2036	1FM
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036		06/30/2014	Book Value Adjustment									0		132,669		(132,669)	(132,669)		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		227,652	227,652	180,414	187,847		5,274		5,274		227,652			0	302	07/25/2036	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2014	MBS Paydown		1,002,867	1,002,867	965,871	993,392		10,918		10,918		1,002,867			0	26,439	06/12/2047	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		06/26/2014	MBS Paydown		369,059	369,059	379,324	376,660		(2,107)		(2,107)		369,059			0	9,053	11/26/2036	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		06/25/2014	MBS Paydown		34,269	34,269	32,041	32,089		211		211		34,269			0	375	07/25/2035	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		05/15/2014	MBS Paydown		4,808,881	4,808,881	4,430,384	4,692,710		174,001		174,001		4,808,881			0	107,450	01/15/2049	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		06/15/2014	MBS Paydown		467,499	467,499	460,974	466,721		(242)		(242)		467,499			0	10,571	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2014	Pass-Through Loss			256	249					0					0	3	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2014	MBS Paydown		917	917	892	1,175				0		917			0	10	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		04/12/2014	MBS Paydown		10,138,884	10,138,884	10,291,500	10,179,650		(45,229)		(45,229)		10,138,884			0	194,443	02/12/2049	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2014	MBS Paydown		15,877	15,877	13,326	15,107		(94)		(94)		15,877			0	477	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2014	Pass-Through Loss			2,425	2,036					0		2,425		(2,425)	(2,425)	70	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/30/2014	Book Value Adjustment									0		(2,425)		2,425	2,425		08/25/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2014	MBS Paydown		701,834	701,834	564,967	582,595		101,814		101,814		701,834			0	8,398	07/27/2037	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		06/26/2014	MBS Paydown		392,517	392,517	341,858	358,362		20,087		20,087		392,517			0	5,579	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/26/2014	Pass-Through Loss			32,613	4,158			(34)		(34)		32,613		(32,613)	(32,613)	377	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/30/2014	Book Value Adjustment									0		(32,613)		32,613	32,613		06/26/2036	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		06/26/2014	MBS Paydown		203,811	203,811	178,335	159,808		135		135		203,811			0	5,926	08/26/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		04/26/2014	Pass-Through Loss			103,180	9,802			(20)		(20)					0	2,150	08/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2014	MBS Paydown		122,417	122,417	93,802	103,164		2,792		2,792		122,417			0	1,209	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2014	MBS Paydown		172,176	172,176	133,544	172,176				0		172,176			0	3,207	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2014	MBS Paydown		254,372	254,372	185,056	223,016		4,272		4,272		254,372			0	9,929	06/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		06/26/2014	MBS Paydown		139,920	139,920	131,586	136,315		901		901		139,920			0	1,218	01/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2014	MBS Paydown		810,749	810,749	773,547	792,709		9,542		9,542		810,749			0	15,822	05/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2014	MBS Paydown		393,845	393,845	365,291	375,806		16,632		16,632		393,845			0	5,468	04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		06/27/2014	MBS Paydown		78,439	78,439	79,217	78,912		(182)		(182)		78,439			0	1,849	02/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2014	MBS Paydown		333,185	333,185	309,341	321,129		7,043		7,043		333,185			0	3,298	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		06/20/2014	MBS Paydown		197,289	197,289	193,296	194,601		1,842		1,842		197,289			0	4,820	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2014	MBS Paydown		311,690	311,690	308,183	308,326		1,566		1,566		311,690			0	6,978	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2014	MBS Paydown		815,991	815,991	815,991	814,622		23		23		815,991			0	19,170	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2014	MBS Paydown		1,646,587	1,646,587	1,668,324	1,658,712		(15,345)		(15,345)		1,646,587			0	39,800	07/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2014	MBS Paydown		851,560	851,560	913,298	877,100		(15,293)		(15,293)		851,560			0	19,655	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2014	MBS Paydown		326,027	326,027	302,798	306,491		2,814		2,814		326,027			0	3,790	06/26/2035	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		06/26/2014	MBS Paydown		750,913	750,913	698,349	709,697		20,164		20,164		750,913			0	11,441	05/26/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2014	MBS Paydown		327,602	327,602	299,996	256,745		9,707		9,707		327,602			0	9,273	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2014	MBS Paydown		255,143	255,143	195,544	210,279		17,481		17,481		255,143			0	6,980	10/25/2035	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2014	MBS Paydown		97,741	97,741	84,473	89,828		720		720		97,741			0	1,296	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2014	MBS Paydown		617,086	617,086	521,266	555,541		31,666		31,666		617,086			0	5,798	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2014	MBS Paydown		90	90	19	6		(1)		(1)		90			0	1	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2014	Pass-Through Loss			119,049	25,602			(159)		(159)		12,352		(12,352)	(12,352)	1,302	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/30/2014	Book Value Adjustment									0		(12,352)		12,352	12,352		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2014	MBS Paydown		1,498	1,498	311					0				1,498	1,498	24	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2014	Pass-Through Loss			17,255	3,588					0					0	221	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/30/2014	Book Value Adjustment					0				0		1,498		(1,498)	(1,498)		01/25/2037	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		06/20/2014	MBS Paydown		499,629	499,629	460,049	487,521		6,603		6,603		499,629			0	6,335	03/20/2036	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		06/25/2014	MBS Paydown		234,380	234,380	224,785	232,899		96		96		234,380			0	2,730	06/25/2036	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		06/25/2014	MBS Paydown		146,186	146,186	127,548	146,186				0		146,186			0	1,488	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2014	Pass-Through Loss			81,625	19,182			210		210		81,625		(81,625)	(81,625)	1,003	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/30/2014	Book Value Adjustment									0		(81,625)		81,625	81,625		05/25/2037	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/20/2014	Pass-Through Loss			25,291	5,382			(9)		(9)		25,291		(25,291)	(25,291)	296	03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/30/2014	Book Value Adjustment									0		(25,291)		25,291	25,291		03/20/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		167,490	167,490	167,488	166,305		403		403		167,490			0	3,979	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2014	Pass-Through Loss			54,225	40,880		115	(1,132)		(1,017)		54,225		(54,225)	(54,225)	1,424	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2014	Book Value Adjustment									0		(54,225)		54,225	54,225		09/26/2036	6FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/26/2014	Pass-Through Loss			14,945	4,523			57		57		4,768		(4,768)	(4,768)	126	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/31/2014	Book Value Adjustment									0		(4,768)		4,768	4,768		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2014	MBS Paydown		31	31	9	0		0		0		31			0	0	01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2014	MBS Paydown		16,719	16,719	15,724	16,264		(16)		(16)		16,719			0	466	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2014	MBS Paydown		30,167	30,167	30,689	30,006		(1)		(1)		30,167			0	669	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		06/26/2014	MBS Paydown		271,123	271,123	249,155	266,825		8,667		8,667		271,123			0	7,528	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2014	Pass-Through Loss			89,142	13,975					0		89,142		(89,142)	(89,142)	2,409	02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/30/2014	Book Value Adjustment									0		(89,142)		89,142	89,142		02/26/2037	6FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		22,373	22,373	22,373	21,964		305		305		22,373			0	48	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2014	Pass-Through Loss			8,242	2,511			(9)		(9)		484		(484)	(484)	16	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/30/2014	Book Value Adjustment					481				0		(484)		484	484		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2014	MBS Paydown		131,816	131,816	131,816	130,952		135		135		131,816			0	3,473	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2014	Pass-Through Loss			38,368	23,760			(338)		(338)		18,627		(18,627)	(18,627)	1,043	07/26/2037	1FM

Statement as of June 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/30/2014	Book Value Adjustment									0		(18,627)		18,627	18,627		07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2014	Pass-Through Loss			218	111			(17,672)		(17,672)					0	5	07/26/2037	6FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		06/26/2014	MBS Paydown		141,936	141,936	130,982	134,633		4,199		4,199		141,936			0	2,948	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		08/26/2013	MBS Paydown			(461)	(113)					0					0		06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/26/2014	Pass-Through Loss		(461)	30,745	7,512			(27)		(27)		30,283		(30,745)	(30,745)	574	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/30/2014	Book Value Adjustment									0		(30,745)		30,745	30,745		06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		06/26/2014	MBS Paydown		126,878	184,118	126,878	125,734		1,386		1,386		126,878			0	1,700	02/26/2047	1FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		06/26/2014	Pass-Through Loss			31,544	24,458			(339)		(339)		2,544		(2,544)	(2,544)	401	02/26/2047	1FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		06/30/2014	Book Value Adjustment									0		(2,544)		2,544	2,544		02/26/2047	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2014	MBS Paydown		42,629	42,629	42,629	42,629				0		42,629			0	524	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2014	Pass-Through Loss			13,592	4,167			(100)		(100)		13,592		(13,592)	(13,592)	158	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2014	Book Value Adjustment									0		(13,592)		13,592	13,592		05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		06/26/2014	MBS Paydown		86,255	86,255	86,255	86,563		(38)		(38)		86,255			0	2,199	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2014	Pass-Through Loss			19,787	4,642			(31)		(31)		19,787		(19,787)	(19,787)	460	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2014	Book Value Adjustment									0		(19,787)		19,787	19,787		12/26/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2014	MBS Paydown		59,741	59,741	61,815	59,402		(4,525)		(4,525)		59,741			0	2,250	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2014	Pass-Through Loss			122,410	29,460			(680)		(680)		71,829		(71,829)	(71,829)	2,156	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/30/2014	Book Value Adjustment									0		(71,829)		71,829	71,829		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2014	MBS Paydown		227,307	227,307	222,864	222,174		2,167		2,167		227,307			0	5,717	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/26/2014	Pass-Through Loss			43,482	13,058			(343)		(343)		43,482		(43,482)	(43,482)	862	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/31/2014	Book Value Adjustment									0		(43,490)		43,490	43,490		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2014	MBS Paydown		109,001	109,001	109,001	109,001		234		234		109,001			0	2,353	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2014	Pass-Through Loss			10,173	2,679			13		13					0	238	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2014	MBS Paydown		1,047,880	1,047,880	1,041,287	1,037,367		4,098		4,098		1,047,880			0	31,524	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2014	Pass-Through Loss			160,059	44,222			1,405		1,405		14,575		(14,575)	(14,575)	4,617	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/30/2014	Book Value Adjustment									0		(14,567)		14,567	14,567		08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2014	MBS Paydown		116,099	116,099	116,099	115,863		5,397		5,397		116,099			0	1,546	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		06/26/2014	MBS Paydown		447,572	447,572	392,918	410,646		23,167		23,167		447,572			0	7,371	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/26/2014	MBS Paydown		31	31	6	5		(0)		(0)		31			0	0	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/26/2014	Pass-Through Loss			13,758	2,620			(91)		(91)		12,658		(12,658)	(12,658)	220	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/30/2014	Book Value Adjustment									0		(12,658)		12,658	12,658		04/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		40,349	40,349	21,436	39,781		355		355		40,349			0	754	06/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		06/26/2014	MBS Paydown		260,715	260,715	260,715	259,355		278		278		260,715			0	2,623	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		05/26/2014	Pass-Through Loss			14,588	3,639			(18)		(18)		14,588		(14,588)	(14,588)	266	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		05/31/2014	Book Value Adjustment									0		(14,588)		14,588	14,588		02/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		06/26/2014	MBS Paydown		38,087	38,087	38,087	35,780		(30,810)		(30,810)		38,087			0	593	05/26/2037	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		06/26/2014	Pass-Through Loss			34,134	11,512			(65)		(65)		34,134		(34,134)	(34,134)	520	05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		06/30/2014	Book Value Adjustment									0		(34,134)		34,134	34,134		05/26/2037	1FM
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37		06/26/2014	MBS Paydown		105,314	105,314	101,153	97,782		4,267		4,267		105,314			0	1,240	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		06/26/2014	Pass-Through Loss			34,300	24,638			(75)		(75)		34,300		(34,300)	(34,300)	335	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		06/30/2014	Book Value Adjustment									0		(34,300)		34,300	34,300		08/26/2037	1FM
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36		06/26/2014	MBS Paydown		749,465	749,465	749,465	748,905		(110)		(110)		749,465			0	6,314	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/26/2014	Pass-Through Loss			343,990	94,629			243		243		343,990		(343,990)	(343,990)	2,666	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/30/2014	Book Value Adjustment									0		(343,990)		343,990	343,990		11/26/2036	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		06/26/2014	MBS Paydown		115,542	115,542	115,542	115,358		31		31		115,542			0	2,582	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/26/2014	Pass-Through Loss			245	48			2		2		244		(245)	(245)	3	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/31/2014	Book Value Adjustment									0		(244)		244	244		06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		26	26	5	10		0		0		27			0	1	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2014	MBS Paydown		371,741	371,741	361,827	342,882		3,698		3,698		371,741			0	9,018	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2014	MBS Paydown		49,641	49,641	49,641	49,343		23		23		49,641			0	1,612	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2014	Pass-Through Loss			17,041	13,390					0					0	511	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2014	MBS Paydown		70,034	70,034	69,968	69,700		22		22		70,034			0	2,179	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2014	Pass-Through Loss			24,042	10,483			(32)		(32)		13,426		(13,426)	(13,426)	691	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/30/2014	Book Value Adjustment									0		(13,426)		13,426	13,426		02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		06/26/2014	MBS Paydown		112,981	112,981	112,981	111,562		(73)		(73)		112,981			0	3,566	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		06/26/2014	Pass-Through Loss			29,447	20,246			(69)		(69)		6,569		(6,569)	(6,569)	886	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		06/30/2014	Book Value Adjustment									0		(6,569)		6,569	6,569		07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		06/26/2014	MBS Paydown		94,778	94,778	89,967	89,091		409		409		94,778			0	2,794	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		06/26/2014	Pass-Through Loss			31,635	18,492			(402)		(402)		31,635		(31,635)	(31,635)	1,004	09/26/2036	6FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		06/30/2014	Book Value Adjustment									0		(31,635)		31,635	31,635		09/26/2036	6FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2014	MBS Paydown		33,925	33,925	31,057	31,500		204		204		33,925			0	443	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2014	Pass-Through Loss			21,235	16,585			(35)		(35)		18,788		(18,788)	(18,788)	250	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2014	Book Value Adjustment									0		(18,788)		18,788	18,788		09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		06/26/2014	MBS Paydown		323,408	323,408	278,480	284,466		6,609		6,609		323,408			0	791	09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		09/26/2013	MBS Paydown		(6,840)	(6,840)	(2,145)					0				(6,840)	(6,840)		09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		06/26/2014	Pass-Through Loss			51,788	9,191			(303)		(303)		2,443		(2,443)	(2,443)	119	09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		06/30/2014	Book Value Adjustment					0				0		(9,283)		9,283	9,283		09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2014	MBS Paydown		72,896	72,896	72,896	72,413		154		154		72,896			0	1,982	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2014	Pass-Through Loss			1,056	509			(62)		(62)					0	386	11/26/2036	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		06/26/2014	MBS Paydown		579,644	579,644	500,804	579,644				0		579,644			0	10,965	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2014	Pass-Through Loss			81,402	25,062			2,528		2,528		81,402		(81,402)	(81,402)	1,780	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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2014	Book Value Adjustment									0		(81,402)		81,402	81,402		11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2014	MBS Paydown		22,015	22,015	22,015	21,926		72		72		22,015			0	638	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2014	Pass-Through Loss			19,288	3,556			(119)		(119)		19,288		(19,288)	(19,288)	598	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2014	Book Value Adjustment									0		(19,288)		19,288	19,288		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2014	MBS Paydown		38,833	38,833	38,833	38,833				0		38,833			0	871	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2014	MBS Paydown		239,385	239,385	239,002	238,608		144		144		239,385			0	6,947	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2014	Pass-Through Loss			39,435	36,308			(210)		(210)		3,585		(3,585)	(3,585)	1,058	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/30/2014	Book Value Adjustment									0		(3,585)		3,585	3,585		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2014	MBS Paydown		298,096	298,096	294,095	295,149		1,470		1,470		298,096			0	9,148	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2014	Pass-Through Loss			9,211	5,822			(110)		(110)					0	506	05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		06/26/2014	MBS Paydown		357,030	357,030	347,245	350,897		1,561		1,561		357,030			0	11,877	11/26/2036	2FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		06/26/2014	Pass-Through Loss			55,679	16,561			(216)		(216)					0	3,961	11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2014	MBS Paydown		427,113	427,113	424,710	424,562		1,829		1,829		427,113			0	12,687	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2014	Pass-Through Loss			9,159	5,892			(49)		(49)		1,845		(1,845)	(1,845)	287	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/30/2014	Book Value Adjustment									0		(1,845)		1,845	1,845		09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2014	MBS Paydown		99,398	99,398	95,600	97,511		955		955		99,398			0	3,094	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/26/2014	Pass-Through Loss			39,792	8,800			(50)		(50)		39,792		(39,792)	(39,792)	1,042	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/30/2014	Book Value Adjustment									0		(39,792)		39,792	39,792		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/26/2014	MBS Paydown		1	1	0	0				0		1			0	0	04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		06/26/2014	MBS Paydown		854,083	854,083	854,083	850,492		1,541		1,541		854,083			0	23,448	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		02/26/2014	Pass-Through Loss			(1,995)	(1,695)					0					0	2,916	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2014	MBS Paydown		52,323	52,323	52,323	52,769		(17)		(17)		52,323			0	1,557	04/26/2036	2FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2014	Pass-Through Loss			28,038	12,529			(58)		(58)		17,499		(17,499)	(17,499)	792	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2014	Book Value Adjustment									0		(17,499)		17,499	17,499		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2014	MBS Paydown		29,058	29,058	29,017	28,990				0		29,058			0	954	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2014	Pass-Through Loss			20,381	17,332			(38)		(38)		3,716		(3,716)	(3,716)	597	07/26/2036	5FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/30/2014	Book Value Adjustment									0		(3,716)		3,716	3,716		07/26/2036	5FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2014	MBS Paydown		112,480	112,480	112,480	111,514		(49)		(49)		112,480			0	3,436	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2014	Pass-Through Loss			37,609	9,711					0					0	1,189	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2014	MBS Paydown		48,586	48,586	48,977	48,147		(378)		(378)		48,586			0	1,490	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2014	Pass-Through Loss			14,096	14,209			(66)		(66)					0	431	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2014	MBS Paydown		20,901	20,901	21,214	20,805		13		13		20,901			0	617	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2014	Pass-Through Loss			12,910	13,103			(90)		(90)					0	362	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		06/26/2014	MBS Paydown		249,620	249,620	249,412	249,281				0		249,620			0	7,444	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2014	Pass-Through Loss			46,458	44,185			(128)		(128)		3,174		(3,174)	(3,174)	1,319	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/30/2014	Book Value Adjustment									0		(3,174)		3,174	3,174		01/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2014	MBS Paydown		42,719	42,719	42,719	42,719				0		42,719			0	1,234	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2014	Pass-Through Loss			8,472	1,174			(90)		(90)					0	207	02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2014	MBS Paydown		20,483	20,483	20,571	18,837		633		633		20,483			0	483	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2014	Pass-Through Loss			768	690					0					0	9	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36		06/26/2014	MBS Paydown		138,684	138,684	138,684	137,893		338		338		138,684			0	4,221	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		06/26/2014	Pass-Through Loss			10,735	10,706			(35)		(35)					0	308	01/26/2036	1FM
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36		06/26/2014	MBS Paydown		969,981	969,981	483,919	935,035		60,254		60,254		969,981			0	21,771	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		04/26/2014	Pass-Through Loss			13,388	3,667			491		491					0	263	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		05/31/2014	Book Value Adjustment									0					0		06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2014	MBS Paydown		5	5	1	3		2		2		5			0	0	06/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		06/26/2014	MBS Paydown		617,670	617,670	400,170	515,161		43,061		43,061		617,670			0	16,021	11/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2014	MBS Paydown		177,537	177,537	177,537	177,537				0		177,537			0	797	01/26/2047	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		06/26/2014	MBS Paydown		164,537	164,537	164,537	156,076		320		320		164,537			0	3,723	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/26/2014	Pass-Through Loss			24,004	5,680			(134)		(134)		24,004		(24,004)	(24,004)	550	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/30/2014	Book Value Adjustment									0		(24,004)		24,004	24,004		07/26/2037	1FM
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		06/26/2014	MBS Paydown		70,397	70,397	70,397	70,397				0		70,397			0	2,090	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2014	Pass-Through Loss			19,593	15,183			(163)		(163)		10,023		(10,023)	(10,023)	576	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/30/2014	Book Value Adjustment									0		(10,023)		10,023	10,023		02/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		06/26/2014	MBS Paydown		165,073	165,073	164,539	163,367		1,033		1,033		165,073			0	6,115	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2014	Pass-Through Loss			201,919	43,609		4,106	(2,556)		1,550		80,433		(80,433)	(80,433)	6,716	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/30/2014	Book Value Adjustment									0		(80,433)		80,433	80,433		03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2014	MBS Paydown		123,542	123,542	113,968	117,678		4,931		4,931		123,542			0	1,506	03/26/2037	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		06/26/2014	MBS Paydown		15,398	15,398	14,231	14,815		231		231		15,398			0	170	08/26/2046	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		894,765	894,765	841,079	877,819		2,939		2,939		894,765			0	27,250	09/26/2036	1FM
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014		06/30/2014	Paydown		4,396	4,396	2,857	3,844		299		299		4,396			0	246	12/31/2014	5
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		06/18/2014	MBS Paydown		810,909	810,909	716,738	767,597		43,827		43,827		810,909			0	27,914	03/18/2051	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	R	05/15/2014	MBS Paydown		211,144	211,144		204,012		8,378		8,378		211,144			0	625	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2014	MBS Paydown		31,357	31,357	25,399	8,957		1		1		31,357			0	87	07/25/2029	1AM
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041		04/27/2014	MBS Paydown		748,111	748,111	699,016	706,277		8,033		8,033		748,111			0	2,036	10/28/2041	1FE
49926A AA 3	KNOWLEDGE LEARN 7.75 02/01/15		04/17/2014	Call		1,000,000	1,000,000	1,000,000	1,000,000		1		1		1,000,000			0	55,111	02/01/2015	5FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2014	Sinking Fund Redemption		296,836	296,836	301,096	297,381		(318)		(318)		296,836			0	9,202	10/01/2022	1FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		06/26/2014	MBS Paydown		6,751	6,751	6,445	5,849	884			884		6,751			0		07/26/2024	6*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2014	MBS Paydown		1,247,222	1,247,222	1,173,558	1,169,800		35,689		35,689		1,247,222			0	28,242	11/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2014	MBS Paydown		58,854	58,854	42,775	49,593		215		215		58,854			0	1,369	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2014	Pass-Through Loss			11,491	8,352					0					0	252	12/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		06/25/2014	MBS Paydown		628,840	628,840	557,310	609,726		14,600		14,600		628,840			0	14,173	09/25/2035	1FM

Statement as of June 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										Change in Book/Adjusted Carrying Value											
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2014	MBS Paydown		119,339	119,339	87,525	91,036		1,423		1,423		119,339			0	211	12/25/2035	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2014	MBS Paydown		214,353	214,353	131,857	160,799		3,325		3,325		214,353			0	341	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2014	Pass-Through Loss			40,151	18,287					0		40,151		(40,151)	(40,151)	86	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/30/2014	Book Value Adjustment									0		(40,151)		40,151	40,151		10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2014	MBS Paydown		18,376	18,376	11,944	21,184		36		36		18,376			0	320	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2014	Pass-Through Loss			30,024	19,516			12		12		30,024		(30,024)	(30,024)	566	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/30/2014	Book Value Adjustment									0		(30,024)		30,024	30,024		01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2014	MBS Paydown		65,613	47,988	12,497	23,821				0		59,738		5,875	5,875		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2014	Pass-Through Loss			42,211	12,885					0		42,211		(42,211)	(42,211)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/30/2014	Book Value Adjustment			11,750	5,717	1,114,188				0		(36,336)		36,336	36,336		05/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2014	MBS Paydown		69,697	69,697	61,481	62,084		375		375		69,697			0	1,618	07/25/2047	1FM
53079E AS 3	LIBERTY MUTUAL 7.30 06/15/14		06/15/2014	Maturity		9,415,000	9,415,000	9,489,735	9,347,753		149,034		149,034		9,415,000			0	343,648	06/15/2014	2FE
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2014	Paydown		201,844	201,844	201,159	201,152		755		755		201,844			0	11,297	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2014	MBS Paydown		391,433	391,433	383,018	381,031		702		702		391,433			0	1,581	02/25/2034	1FM
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		06/25/2014	MBS Paydown		78,599	78,599	78,402	78,337		2		2		78,599			0	1,801	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2014	MBS Paydown		44,399	44,399	41,430	32,659		624		624		44,399			0	3,008	09/25/2033	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		06/25/2014	MBS Paydown		64,365	64,365	62,153	63,328		548		548		64,365			0	1,329	06/25/2018	1FM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033		06/25/2014	MBS Paydown		18,937	18,937	19,238	18,734		(9)		(9)		18,937			0	409	07/25/2033	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		06/25/2014	MBS Paydown		375,459	375,459	339,790	324,193		1,643		1,643		375,459			0	9,832	06/25/2036	1FM
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		06/25/2014	MBS Paydown		304,695	304,695	312,313	310,789		(941)		(941)		304,695			0	7,102	11/25/2033	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		05/25/2014	Pass-Through Loss			3,407	2,742					0					0	31	11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		06/25/2014	MBS Paydown		27,808	27,808	22,435	17,211		(1,143)		(1,143)		27,808			0	324	11/25/2036	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		05/25/2014	MBS Paydown		98,394	98,394	101,808	100,553		(1,142)		(1,142)		98,394			0	2,104	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		06/25/2014	MBS Paydown		467,400	467,400	388,526	395,048		33,164		33,164		467,400			0	1,083	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		06/25/2014	MBS Paydown		198,624	198,624	194,527	194,373		328		328		198,624			0	4,555	11/25/2020	1FM
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35		04/25/2014	MBS Paydown		127,927	127,927	123,450	126,034		3,324		3,324		127,927			0	2,340	05/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2014	MBS Paydown		469,392	469,392	458,391	426,547		(305,614)		(305,614)		469,392			0	10,053	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2014	MBS Paydown		1,985,382	1,985,382	1,740,898	1,765,166		100,888		100,888		1,985,382			0	3,764	09/25/2037	1FM
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		06/25/2014	MBS Paydown		2,175	2,175	2,175	2,158		32		32		2,175			0	63	07/25/2027	1FM
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027		06/25/2014	MBS Paydown		4,686	4,686	4,686	8,820				0		4,686			0	182	07/25/2027	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		06/20/2014	MBS Paydown		3,513	3,513	3,513	3,513				0		3,513			0	127	05/20/2028	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2014	MBS Paydown		58,497	58,497	49,211	48,920		3,373		3,373		58,497			0	529	12/25/2035	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		06/25/2014	MBS Paydown		89,509	89,509	77,873	78,411		2,211		2,211		89,509			0	609	10/25/2035	1FM
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		06/25/2014	MBS Paydown		1,565,002	1,565,002	1,521,965	1,565,002				0		1,565,002			0	1,562	08/25/2037	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2014	MBS Paydown		17,388	17,388	10,433			1,120		1,120				17,388	17,388		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/30/2014	Book Value Adjustment					0				0		17,388		(17,388)	(17,388)		10/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		06/25/2014	MBS Paydown		50,362	50,362	45,074	45,156		183		183		50,362			0	729	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		06/15/2014	MBS Paydown		32,975	32,975	31,656	31,987		56		56		32,975			0	785	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35		04/01/2014	MBS Paydown		119,127	119,127	118,574	118,899		96		96		119,127			0	4,372	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2014	MBS Paydown		146,101	146,101	147,384	146,101		(49)		(49)		146,101			0	6,085	04/01/2030	3AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		06/15/2014	MBS Paydown		55,792	55,792	55,790	55,791		0		0		55,792			0	1,141	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		06/15/2014	MBS Paydown		131,942	131,942	131,653	131,566		16		16		131,942			0	1,929	12/15/2045	1FM
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		04/20/2014	MBS Paydown		1,346,354	1,346,354	1,348,988	1,347,540		(454)		(454)		1,346,354			0	42,074	10/20/2021	3AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		06/12/2014	MBS Paydown		47,260	47,260	46,706	47,052		147		147		47,260			0	1,075	07/12/2046	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2014	MBS Paydown		247,436	247,436	239,008	241,220		2,021		2,021		247,436			0	334	03/25/2036	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		06/25/2014	MBS Paydown		288	288	295	231		(5)		(5)		288			0	7	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17		06/25/2014	MBS Paydown		92	92	94	76		0		0		92			0	2	04/25/2017	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		06/25/2014	MBS Paydown		615,103	615,103	450,178	459,032		84,313		84,313		615,103			0	5,547	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2014	MBS Paydown		5,589	5,589	4,339	2,515		68		68		5,589			0	49	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2014	MBS Paydown		272,738	272,738	184,780	172,775		33,935		33,935		272,738			0	4,168	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2014	MBS Paydown		649,610	649,610	591,754	582,359		20,970		20,970		649,610			0	10,177	07/25/2047	6FE
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		06/25/2014	MBS Paydown		107,562	107,562	61,646	42,003		10,143		10,143		107,562			0	112	12/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		06/25/2014	MBS Paydown		105,191	105,191	65,744	57,948		1,227		1,227		105,191			0	111	11/25/2036	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2014	MBS Paydown		1,559,291	1,559,291	1,416,884	1,445,140		53,954		53,954		1,559,291			0	1,576	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2014	MBS Paydown		1,027,726	1,027,726	1,067,288	1,056,683		(33,586)		(33,586)		1,027,726			0	27,278	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2014	MBS Paydown		587,219	587,219	587,219	588,318		(3,140)		(3,140)		587,219			0	17,949	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2014	Pass-Through Loss			48,531	20,319			0		0		48,531		(48,531)	(48,531)	1,415	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/30/2014	Book Value Adjustment									0		(48,531)		48,531	48,531		10/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		06/26/2014	MBS Paydown		446,193	446,193	446,193	446,193				0		446,193			0	7,059	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/26/2014	Pass-Through Loss			173,170	117,328			265		265		28,639		(28,639)	(28,639)	4,833	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/30/2014	Book Value Adjustment									0		(28,639)		28,639	28,639		01/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2014	MBS Paydown		1,341,194	1,341,194	1,321,233	1,331,641		8,320		8,320		1,341,194			0	24,279	12/17/2040	1FE
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		06/25/2014	MBS Paydown		3,615	3,615	2,079	2,374		972		972		3,615			0	7	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		06/25/2014	MBS Paydown		117,900	117,900	76,045	83,710		24,294		24,294		117,900			0	201	12/25/2035	1FM
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018		05/21/2014	Paydown		2,737,500	2,737,500	2,696,455	2,756,011		(16,620)		(16,620)		2,737,500			0	103,542	04/24/2018	3FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2014	MBS Paydown		363,193	363,193	347,265	347,390		9		9		363,193			0	3,852	07/25/2043	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2014	MBS Paydown		1,183,511	1,183,511	1,108,116	1,119,599		20,452		20,452		1,183,511			0	1,550	03/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2014	MBS Paydown		178,920	178,920	118,982	110,571		31,800		31,800		178,920			0	3,055	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2014	MBS Paydown		81,630	81,630	54,284	50,452		14,493		14,493		81,630			0	1,394	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		06/25/2014	MBS Paydown		412,249	412,249	355,026	375,584		5,841		5,841		412,249			0	528	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2014	MBS Paydown		110,954	110,954	103,049	108,625		1,175		1,175		110,954			0	2,247	03/25/2035	1FM
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		06/25/2014	MBS Paydown		151,710	151,710	154,214	154,028		(599)		(599)		151,710			0	3,294	03/25/2035	2FM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2014	MBS Paydown		33,017	33,017	11,731	4,707				0		33,017			0	833	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2014	Pass-Through Loss			3,476	1,238					0					0	69	04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2014	MBS Paydown		420,717	420,717	1,209,948	396,993		16,678		16,678		420,717			0	788	03/25/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE		06/27/2014	MBS Paydown		954,833	954,833	792,512	840,023		47,069		47,069		954,833			0	2,401	08/27/2047	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2014	Sinking Fund Redemption		193,327	193,327	198,470	197,374		(131)		(131)		193,327			0	6,806	04/01/2022	1FE
667294 AY 8	NORTHWEST AIR 017.691 04/01/17		04/01/2014	Sinking Fund Redemption		34,523	34,523	33,660	33,996		55		55		34,523			0	1,328	04/01/2017	2FE
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		05/01/2014	Sinking Fund Redemption		226,551	226,551	226,551	2,039,050		(1)		(1)		226,551			0	7,960	11/01/2019	2FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2014	MBS Paydown		41,283	41,283	41,280	14,273				0		41,283			0	1,014	05/15/2024	1AM
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		05/15/2014	Pass-Through Loss		(11)	3,361	6,223					0		(11)			0	286	04/15/2029	6FE
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	06/01/2014	Sinking Fund Redemption		34,800	34,800	34,798	34,800		0		0		34,800			0	1,181	10/01/2022	2FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21		04/01/2014	Sinking Fund Redemption		205,000	205,000	203,985	205,110		98		98		205,000			0	5,608	10/01/2021	1FE
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		04/01/2014	Sinking Fund Redemption		72,382	72,382	73,256	73,041		(20)		(20)		72,382			0	2,054	10/01/2026	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		04/01/2014	Sinking Fund Redemption		48,746	48,746	50,179	49,920		(37)		(37)		48,746			0	1,331	10/01/2026	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2014	MBS Paydown		204,559	204,559	157,255	164,600		13,150		13,150		204,559			0	442	07/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2014	MBS Paydown		101,753	101,753	87,762	92,426		1,780		1,780		101,753			0	177	12/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		06/25/2014	MBS Paydown		44,606	44,606	44,690	44,575		(49)		(49)		44,606			0	677	03/25/2037	4FM
69331C AE 8	PG&E CORP 5 04/01/14		04/01/2014	Maturity		500,000	500,000	497,280	500,000		152		152		500,000			0	14,375	04/01/2014	2FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2014	MBS Paydown		264,613	264,613	257,832	257,894		147		147		264,613			0	2,368	09/25/2043	1FM
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018		05/12/2014	Sinking Fund Redemption		225,360	225,360	218,035	225,360				0		225,360			0	6,602	01/10/2020	1FE
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		06/04/2014	Sinking Fund Redemption		138,889	138,889	138,889	138,889				0		138,889			0	4,634	11/04/2019	3AM
705006 AB 0	PEARSON PLC 5.70 06/01/2014	R	06/01/2014	Maturity		15,000,000	15,000,000	15,002,230	15,000,093		(234)		(234)		15,000,000			0	427,500	06/01/2014	2FE
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018		06/13/2014	JP MORGAN SECURITIES INC.		910,000	1,000,000	896,820	950,123		5,188		5,188		952,537		(42,537)	(42,537)	48,396	02/15/2018	5FE
71656L AX 9	PETROLEOS MEXICANOS 4.875 01/18/2024	R	06/24/2014	Consent Fee		7,500							0		7,500			0		01/18/2024	2FE
718888 ZZ 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22		06/30/2014	Commitment Fee		20,350							0		20,350			0		06/30/2022	3
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		06/25/2014	MBS Paydown		89,841	89,841	89,841	82,747		(1,056)		(1,056)		89,841			0	5,463	01/25/2036	3FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2014	MBS Paydown		235,625	235,625	221,193	224,541		3,209		3,209		235,625			0	312	11/25/2046	1FM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		06/25/2014	MBS Paydown		340,525	340,525	342,866	342,614		(2,577)		(2,577)		340,525			0	8,104	07/25/2020	1FM
74348Y MA 6	PROSPECT CAPITAL NOTE 4.75 08/15/2019		04/07/2014	NON-BROKER		4,120,000	4,000,000	4,000,000	4,000,012		15		15		4,000,015		119,985	119,985	25,333	08/15/2019	2FE
744448 BX 8	PUB SERV COLO 15 5.50 04/01/2014		04/01/2014	Maturity		7,000,000	7,000,000	6,948,270	7,000,000		1,583		1,583		7,000,000			0	192,500	04/01/2014	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2014	MBS Paydown		967,189	967,189	888,878	900,544		33,643		33,643		967,189			0	1,358	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2014	MBS Paydown		564,669	564,669	542,788	566,785		1,600		1,600		564,669			0	823	05/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		06/25/2014	MBS Paydown		2,716,108	2,716,108	2,407,794	2,716,108				0		2,716,108			0	3,013	01/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2014	MBS Paydown		431,662	431,662	416,554	431,662				0		431,662			0	523	11/25/2036	1FM
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037		06/25/2014	MBS Paydown		650,759	650,759	583,242	622,198		3,936		3,936		650,759			0	937	04/25/2037	1FM
749271 AG 7	RBSCF 2009-RR1 CSB SUB CSTR 09/17/2039		04/17/2014	MBS Paydown		52,771	52,771	52,623	52,587		68		68		52,771			0	1,035	09/17/2039	1FE
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		06/26/2014	MBS Paydown		21,659	21,659	23,364	22,779		(513)		(513)		21,659			0	1,375	09/26/2037	3FM

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2014	MBS Paydown		768,832	768,832	764,052	764,897		668		668		768,832			0	18,968	10/26/2037	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		06/26/2014	MBS Paydown		1	1	1	1		0		0		1			0	0	10/26/2034	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		06/16/2014	MBS Paydown		1,509,894	1,509,894	1,404,992	1,464,821		87,402		87,402		1,509,894			0	28,892	08/16/2048	1FE
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		06/26/2014	MBS Paydown		415,414	415,414	421,645	415,325		(983)		(983)		415,414			0	6,739	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2014	MBS Paydown		43,243	35,326	15,912	68,206				0		43,243			0	704	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2014	Pass-Through Loss			82,608	37,210					0					0	1,646	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		06/26/2014	MBS Paydown		528,571	528,571	539,143	526,896		1,623		1,623		528,571			0	13,517	03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2014	MBS Paydown		152,652	152,652	154,107	152,964		(720)		(720)		152,652			0	3,622	09/16/2039	1FE
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		06/26/2014	MBS Paydown		1,159,652	1,159,652	1,095,871	1,145,996		18,816		18,816		1,159,652			0	29,345	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		06/26/2014	MBS Paydown		458,972	458,972	403,895	413,879		3,246		3,246		458,972			0	11,158	12/26/2035	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		06/26/2014	MBS Paydown		140,466	140,466	135,550	138,052		888		888		140,466			0	3,105	06/26/2034	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2014	MBS Paydown		545,546	545,546	529,180	533,417		9,533		9,533		545,546			0	9,898	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2014	Pass-Through Loss			(16,153)	(11,298)			(130)		(130)		(16,256)		16,256	16,256	59	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/30/2014	Book Value Adjustment									0		16,256		(16,256)	(16,256)		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2014	MBS Paydown		255,600	255,600	246,654	248,812		5,263		5,263		255,600			0	2,750	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2014	MBS Paydown		365,275	365,275	360,727	360,772		2,253		2,253		365,275			0	8,826	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		01/26/2014	MBS Paydown			(519)	(226)					0					0		06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/26/2014	Pass-Through Loss		(519)	45,203	19,635			(118)		(118)		44,684		(45,203)	(45,203)	973	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/30/2014	Book Value Adjustment									0		(45,203)		45,203	45,203		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2014	Pass-Through Loss			43,546	26,128			198		198		43,546		(43,546)	(43,546)	1,031	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/30/2014	Book Value Adjustment									0		(43,546)		43,546	43,546		01/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2014	MBS Paydown		571,545	571,545	550,112	544,547		6,624		6,624		571,545			0	8,139	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		05/27/2014	MBS Paydown		42,534	42,534	41,364	41,312		(39)		(39)		42,534			0	941	12/27/2035	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		06/26/2014	MBS Paydown		1,063,686	1,063,686	967,954	999,705		22,418		22,418		1,063,686			0	1,942	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		06/26/2014	MBS Paydown		176,474	176,474	175,371	172,601		(256)		(256)		176,474			0	4,558	11/26/2036	1FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/26/2014	MBS Paydown		871,000	871,000	869,911	857,008		9,801		9,801		871,000			0	18,311	08/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/26/2014	MBS Paydown		210,731	233,478	185,443	186,051		8,186		8,186		210,731			0	583	07/26/2033	3Z
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		06/15/2014	MBS Paydown		83,667	83,667	83,667	83,602		(14)		(14)		83,667			0	1,583	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2014	MBS Paydown		791,091	791,091	350,686	238,515				0		791,091			0	2,578	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		05/27/2014	Suspense Ledger Adjustment							119		119					0	88	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2014	MBS Paydown		11,473	11,473	7,751	7,396		94		94		11,473			0	149	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2014	Pass-Through Loss			2,355	1,591					0		2,355		(2,355)	(2,355)	35	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/30/2014	Book Value Adjustment		2,577							0		(2,355)		4,933	4,933		08/25/2036	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2014	MBS Paydown		22,375	22,375	11,859	6,647		370		370		22,375			0	321	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2014	Pass-Through Loss			10,993	5,827					0		10,993		(10,993)	(10,993)	161	02/25/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/30/2014	Book Value Adjustment									0		(10,993)		10,993	10,993		02/25/2037	1FM
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016		11/15/2013	Paydown		(4,468)					(8,937)		(8,937)		(8,937)		4,468	4,468		11/09/2016	2FE
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		05/28/2014	Suspense Ledger Adjustment		135,673							0				135,673	135,673	741	04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		05/31/2014	Book Value Adjustment									0		135,673		(135,673)	(135,673)		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2014	MBS Paydown		472,601	472,601	405,846	402,084				0		472,601			0	1,027	04/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		06/25/2014	MBS Paydown		866,138	866,138	679,918	715,972		75,596		75,596		866,138			0	1,116	08/25/2036	1FM
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		06/25/2014	MBS Paydown		2,372,869	2,372,869	2,298,717	2,276,197	0	102,127		102,127		2,372,869			0	2,752	11/25/2036	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2014	Paydown		81,568	81,568	80,921	81,451		25		25		81,568			0	2,600	05/15/2017	2FE
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		06/25/2014	MBS Paydown		4,997	4,997	4,497	2,800		2,185		2,185		4,997			0	114	08/25/2036	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2014	MBS Paydown		51,608	51,608	37,157	38,305		7,344		7,344		51,608			0	841	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2014	MBS Paydown		606,293	606,293	561,306	592,053		4,285		4,285		606,293			0	11,076	02/25/2036	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2014	Pass-Through Loss			5,178	4,832					0		1,381		(1,381)	(1,381)	91	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/31/2014	Book Value Adjustment									0		(1,381)		1,381	1,381		07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2014	MBS Paydown		91,602	91,602	85,402	59,323		2,414		2,414		91,603			0	2,072	07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2014	MBS Paydown		66,694	66,694	66,678	66,461		20		20		66,694			0	1,483	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		06/25/2014	MBS Paydown		28,741	28,741	26,945	27,554		279		279		28,741			0	690	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		06/25/2014	MBS Paydown		6,532	6,532	5,879	6,023		235		235		6,532			0	155	01/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2014	MBS Paydown		74,646	74,646	74,608	69,338		294		294		74,646			0	1,938	04/25/2033	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		06/25/2014	MBS Paydown		89,935	89,935	80,267	81,426		6,104		6,104		89,935			0	1,970	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		06/25/2014	MBS Paydown		150,230	150,230	150,142	149,895		6		6		150,230			0	4,401	06/25/2033	2FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2014	MBS Paydown		18,410	18,410	17,734	17,536		(181)		(181)		18,410			0	341	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2014	MBS Paydown		18,410	18,410	17,734	17,536		(49)		(49)		18,410			0	341	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2014	MBS Paydown		171,608	171,608	171,568	160,997		(4,198)		(4,198)		171,608			0	3,874	07/25/2033	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		06/25/2014	MBS Paydown		181,753	181,753	176,301	176,684		2,152		2,152		181,753			0	4,092	11/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		06/25/2014	MBS Paydown		239,387	239,387	218,214	231,741		5,299		5,299		239,387			0	4,332	03/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2014	MBS Paydown		267,985	267,985	203,697	186,698		50,527		50,527		267,985			0	4,084	02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		06/25/2014	MBS Paydown		33,088	33,088	33,258	32,935		60		60		33,088			0	960	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2014	MBS Paydown		124,388	124,388	125,510	47,688		4,336		4,336		124,388			0	2,740	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2014	Pass-Through Loss			1,302	1,259					0					0	36	02/25/2036	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2014	MBS Paydown		106,454	106,454	91,151	98,400		3,490		3,490		106,454			0	1,815	11/25/2031	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2014	MBS Paydown		178,732	178,732	152,258	122,998		16,330		16,330		178,732			0	3,166	05/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/27/2014	Suspense Ledger Adjustment		11,918					485		485				11,918	11,918	9,989	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2014	MBS Paydown		143,088	143,088	119,491	113,311		60		60		143,088			0	3,281	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2014	Pass-Through Loss			4,212	14,694					0		559		(559)	(559)	401	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/30/2014	Book Value Adjustment									0		(559)		559	559		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/27/2014	Suspense Ledger Adjustment		635					(79)		(79)				635	635	331	02/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2014	MBS Paydown		8,059	8,059	6,876	7,125		(18)		(18)		8,059			0	181	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2014	Pass-Through Loss			1,724	2,185					0					0	49	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2014	MBS Paydown		154,017	154,017	158,879	157,107		(3,033)		(3,033)		154,017			0	3,531	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2014	MBS Paydown		162,951	162,951	167,070	165,877		(3,114)		(3,114)		162,951			0	4,299	03/25/2033	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		05/27/2014	Suspense Ledger Adjustment		208					133		133				208	208	21	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2014	MBS Paydown		8,286	8,286	7,352	8,814		601		601		8,286			0	168	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2014	Pass-Through Loss			1,241	1,319					0		1,241		(1,241)	(1,241)	36	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/30/2014	Book Value Adjustment									0		(1,241)		1,241	1,241		02/25/2036	3FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2014	MBS Paydown		36,885	36,885	34,695	34,704		21		21		36,885			0	430	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2014	MBS Paydown		90,287	90,287	87,127	87,172		1,373		1,373		90,287			0	802	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		06/25/2014	MBS Paydown		366,647	366,647	346,023	356,297		9,344		9,344		366,647			0	558	03/25/2036	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2014	Suspense Ledger Adjustment							844		844					0	551	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/28/2014	Suspense Ledger Adjustment		9,362					844		844				9,362	9,362	551	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/27/2014	Suspense Ledger Adjustment							1,179		1,179					0	962	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2014	MBS Paydown		63,454	63,454	57,664	62,304		791		791		63,454			0	1,483	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2014	Pass-Through Loss			1,555	1,414					0					0	30	10/25/2032	2FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2014	MBS Paydown		109,284	109,284	105,531	107,596		886		886		109,284			0	2,267	09/25/2034	1FM
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		05/15/2014	Sinking Fund Redemption		305,297	305,297	310,818	306,052		(165)		(165)		305,297			0	10,113	05/15/2018	1
767201 AF 3	RIO TINTO FINANCE 8.95 05/01/2014	R	05/01/2014	Maturity		10,000,000	10,000,000	11,806,300	10,036,467		(145,869)		(145,869)		10,000,000			0	447,500	05/01/2014	1FE
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2014	MBS Paydown		87,839	87,839	87,737	87,809		4		4		87,839			0	2,293	05/17/2021	1FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		06/25/2014	MBS Paydown		37,468	37,468	36,479	36,657		87		87		37,468			0	1,032	04/25/2039	1FM
78403D AA 8	SBA TOWER TRUST 4.254 04/15/2015		05/20/2014	MIZUHO SEC USA		3,071,250	3,000,000	3,000,000	3,000,000				0		3,000,000		71,250	71,250	55,657	04/15/2015	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2014	MBS Paydown		390,009	390,009	390,009	398,264		(1,457)		(1,457)		390,009			0	5,554	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2014	MBS Paydown		425,479	425,479	425,479	424,976		49		49		425,479			0	6,036	05/16/2044	1FE
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019		06/15/2014	MBS Paydown		1,751,275	1,751,275	1,751,275	1,750,498		435		435		1,751,275			0	20,496	12/16/2019	1FE
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019	R	06/15/2014	MBS Paydown		845,300	845,300	806,205	831,818		10,607		10,607		845,300			0	3,015	12/15/2019	1FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		06/25/2014	MBS Paydown		1,358,931	1,358,931	1,255,451	1,304,885		19,760		19,760		1,358,931			0	2,138	09/25/2047	1FM
813084 A* 1	SEBRING 11.50 4/25/2018		06/30/2014	Paydown		214,411	214,411	204,508	212,944		1,467		1,467		214,411			0	14,798	04/25/2018	4Z
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		06/25/2014	MBS Paydown		48	48	48	48		(0)		(0)		48			0	1	12/25/2023	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		06/25/2014	MBS Paydown		369,561	369,561	326,946	342,902		2,613		2,613		369,561			0	812	10/25/2035	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		06/25/2014	MBS Paydown		223,001	223,001	97,629	69,039				0		223,001			0	227	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		06/25/2014	MBS Paydown		365,853	365,853	346,360	346,430		3,843		3,843		365,853			0	1,531	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		06/25/2014	MBS Paydown		126,073	126,073	113,488	113,547		179		179		126,073			0	640	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		06/25/2014	MBS Paydown		163,998	163,998	161,794	161,808		337		337		163,998			0	1,409	09/25/2043	1FE
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		06/25/2014	MBS Paydown		72,927	72,927	67,412	67,412		19		19		72,927			0	152	03/25/2043	1FM
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2014	MBS Paydown		95,848	95,848	95,831	95,832		9		9		95,848			0	741	08/20/2029	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		06/05/2014	Paydown		94,007	94,007	94,007	94,007				0		94,007			0	1,493	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		06/05/2014	Paydown		41,251	41,251	41,251	41,251				0		41,251			0	669	01/05/2029	1
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2014	MBS Paydown		628,502	628,502	628,573	628,554		(32)		(32)		628,502			0	7,737	03/17/2025	1FE
828732 AA 5	SIMMONS FOODS 10.50 11/01/2017		04/01/2014	WELLS FARGO BROKERAGE SERVICES		2,167,500	2,000,000	2,025,000	2,012,545		(1,087)		(1,087)		2,012,510		154,990	154,990	89,250	11/01/2017	5FE
83238P AA 2	SMITHS GROUP PLC 6.05 05/15/2014	R	05/15/2014	Maturity		2,500,000	2,500,000	2,495,850	2,499,885		352		352		2,500,000			0	75,625	05/15/2014	2FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		06/20/2014	MBS Paydown		25,391	25,391	25,388	25,388		0		0		25,391			0	155	04/20/2044	2AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2014	MBS Paydown		58,500	58,500	58,799	58,702		(26)		(26)		58,500			0	1,326	05/20/2041	3AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2014	MBS Paydown		148,596	148,596	81,171	50,676		28,185		28,185		148,596			0	3,579	05/25/2035	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2014	MBS Paydown		723,646	723,646	5,732,466	6,755,538		53,160		53,160		723,646			0	1,388	03/25/2037	1FM
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/02/2014	Make Whole Call		627,126	533,906	533,906	2,500,000		(14,853)		(14,853)		533,906		93,220	93,220	12,849	06/30/2022	2FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2014	MBS Paydown		131,981	131,981	120,103	120,412		5,404		5,404		131,981			0	1,412	01/25/2037	1FM
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		06/20/2014	MBS Paydown		1,458	1,458	1,458	1,458				0		1,458			0	8	04/20/2044	1FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		06/25/2014	MBS Paydown		14,987	14,987	14,051	14,106		939		939		14,987			0	729	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		06/25/2014	MBS Paydown		277,359	277,359	184,130	194,864		9,088		9,088		277,359			0	507	12/25/2035	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		06/25/2014	MBS Paydown		130,429	130,429	100,179	100,826		4,930		4,930		130,429			0	1,377	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2014	MBS Paydown		25,229	25,229	19,017	18,827		2,640		2,640		25,229			0	235	07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2014	MBS Paydown		436,240	436,240	305,368	296,878		72,029		72,029		436,240			0	915	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2014	MBS Paydown		479,303	479,303	370,262	359,704		90,302		90,302		479,303			0	11,178	09/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036		06/25/2014	MBS Paydown		279,865	279,865	211,823	231,504		5,649,329		5,649,329		279,865			0	630	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2014	MBS Paydown		259,490	259,490	232,588	239,920		2,852		2,852		259,490			0	3,519	08/25/2031	1FM
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031		06/25/2014	MBS Paydown		8,751	8,751	8,784	8,696		(94)		(94)		8,751			0	218	07/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		06/25/2014	MBS Paydown		166,624	166,624	131,241	137,076		15,280		15,280		166,624			0	2,422	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		06/25/2014	MBS Paydown		322,625	322,625	291,255	296,420		19,122		19,122		322,625			0	4,651	02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		06/25/2014	MBS Paydown		49,271	49,271	35,137	39,209		593		593		49,271			0		02/25/2032	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		06/25/2014	MBS Paydown		116,911	116,911	101,947	104,623		9,415		9,415		116,911			0	1,618	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2014	MBS Paydown		24,358	24,358	17,156	19,865		252		252		24,358			0		04/25/2031	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		05/25/2014	MBS Paydown		243,906	243,906	234,760	236,298		7,762		7,762		243,906			0	6,060	04/25/2033	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		06/25/2014	MBS Paydown		497,261	497,261	414,657	427,836		51,232		51,232		497,261			0	6,954	01/25/2031	4AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2014	MBS Paydown		101,152	101,152	78,645	85,398		1,241		1,241		101,152			0		01/25/2031	3AM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		06/25/2014	MBS Paydown		106,150	106,150	102,302	102,384		1,837		1,837		106,150			0	1,166	03/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		06/25/2014	MBS Paydown		120,970	120,970	101,917	111,592		3,569		3,569		120,970			0	2,636	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		06/25/2014	MBS Paydown		38,660	38,660	37,061	7,247		12,895		12,895		38,660			0	858	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		06/25/2014	MBS Paydown		238,559	238,559	165,709	175,950		16,724		16,724		238,559			0	539	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2014	MBS Paydown		403,788	403,788	286,690	301,094		39,647		39,647		403,788			0	583	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2014	MBS Paydown		69,876	69,876	56,074	70,993		433		433		69,876			0	1,684	05/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2014	Pass-Through Loss			13,805	11,078					0		13,805		(13,805)	(13,805)	371	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/30/2014	Book Value Adjustment									0		(13,805)		13,805	13,805		05/25/2036	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2014	MBS Paydown		469,422	469,422	443,604	448,545		7,300		7,300		469,422			0	485	06/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		06/25/2014	MBS Paydown		98,036	98,036	88,831	96,533				0		98,036			0	168	11/25/2037	1FM
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		06/23/2014	Paydown		9,048	9,048	9,048	9,048				0		9,048			0	216	12/23/2036	2FE
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2014	Maturity		389,537	389,537	395,867	390,039		(1,461)		(1,461)		389,537			0	11,443	05/15/2014	2
871577 ZZ 8	SYNERGY 6.50 9/3/2015		06/12/2014	Paydown		1,977,206	1,977,206	1,973,330	1,972,019		6,388		6,388		1,977,206			0	57,061	09/03/2015	3
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		06/01/2014	Sinking Fund Redemption		480,701	480,701	487,446	482,408		(398)		(398)		480,701			0	17,666	06/01/2017	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/20/2014	MBS Paydown		6,533,333	6,533,333	6,530,818	6,531,206		2,195		2,195		6,533,333			0	104,863	05/20/2027	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2014	MBS Paydown		530,000	530,000	530,133	530,122		(10)		(10)		530,000			0	6,250	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2014	MBS Paydown		162,500	162,500	162,430	162,434		5		5		162,500			0	2,404	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2014	MBS Paydown		125,000	125,000	124,999	124,999		(0)		(0)		125,000			0	1,012	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		06/20/2014	MBS Paydown		22,745	22,745	22,735	22,735		0		0		22,745			0	65	05/20/2039	1FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		06/15/2014	Paydown		20,359	20,359	20,359	20,357		0		0		20,359			0	322	01/15/2038	1
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2014	MBS Paydown		95,816	95,816	76,773	80,400		13,245		13,245		95,816			0	439	10/25/2035	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2014	MBS Paydown		36,596	36,596	35,526	46,207		66		66		36,596			0	795	08/25/2036	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		06/25/2014	MBS Paydown		485,808	485,808	374,072	398,965		18,002		18,002		485,808			0	669	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2014	MBS Paydown		78,660	78,660	40,903	45,989		23,636		23,636		78,660			0	137	08/25/2038	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2014	MBS Paydown		11,998,750	11,998,750	12,189,984	12,159,401		(171,143)		(171,143)		11,998,750			0	234,435	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	05/15/2014	MBS Paydown		7,275,000	7,275,000	7,274,094	7,274,251		793		793		7,275,000			0	127,352	04/15/2027	1FE
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038	R	06/20/2014	MBS Paydown		106,250	106,250	105,706	105,731		40		40		106,250			0	1,727	09/20/2038	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2014	MBS Paydown		174,474	174,474	147,431	147,753		2,549		2,549		174,474			0	607	09/25/2043	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		06/25/2014	MBS Paydown		703,089	703,089	668,814	654,960		8,107		8,107		703,089			0	12,492	12/25/2044	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2014	MBS Paydown		170,717	170,717	113,081	46,297		(815)		(815)		170,717			0	3,576	10/25/2046	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2014	Pass-Through Loss			100,219	66,384					0					0	2,424	10/25/2046	1FM
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014		04/01/2014	Maturity		3,000,000	3,000,000	2,986,020	3,000,000		817		817		3,000,000			0	112,500	04/01/2014	2FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035	R	04/25/2014	MBS Paydown		13,684	13,684	10,742	10,479		200		200		13,684			0	45	01/25/2035	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2014	MBS Paydown		165,383	165,383	169,001	168,661		(142)		(142)		165,383			0	4,593	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2014	MBS Paydown		112,344	112,344	117,427	117,038		(990)		(990)		112,344			0	2,433	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2014	MBS Paydown		175,000	175,000	174,978	174,982		2		2		175,000			0	3,070	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2014	MBS Paydown		335,812	335,812	335,812	335,813		(0)		(0)		335,812			0	6,118	07/15/2041	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		06/15/2014	MBS Paydown		15,312	15,312	15,312	15,312		(0)		(0)		15,312			0	44	04/15/2044	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		06/15/2014	Paydown		29,763	29,763	29,763	29,763				0		29,763			0	436	05/15/2033	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33		06/05/2014	Paydown		261,805	261,805	261,805	261,808		0		0		261,805			0	6,708	12/05/2033	1
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		04/22/2014	Sinking Fund Redemption		63,611	63,611	63,611	63,604		0		0		63,611			0	2,266	10/22/2023	2FE
90345W AA 2	US AIR 2012-1A 5.9 10/01/24		04/01/2014	Sinking Fund Redemption		166,829	166,829	166,829	166,818		0		0		166,829			0	4,921	10/01/2024	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
90783Q AA 4	UNION PACIFIC RR 5.214 09/30/2014		06/27/2014	Make Whole Call		5,064,279	5,000,000	5,000,000	5,000,000		70		70		5,000,000		64,279	64,279	193,353	09/30/2014	2FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2014	Sinking Fund Redemption		818,182	818,182	818,182	818,170		1		1		818,182			0	19,268	05/15/2020	1
92553P AE 2	VIACOM INC 4.375 09/15/2014		04/03/2014	Make Whole Call		7,124,102	7,000,000	6,950,370	6,995,075		7,579		7,579		7,000,000		124,102	124,102	168,438	09/15/2014	2FE
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010		06/30/2014	Suspense Ledger Adjustment		43,742							0				43,742	43,742		12/31/2099	6Z
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017	R	04/25/2014	Paydown		21,250	21,250	21,258	21,303		(106)		(106)		21,250			0	844	11/21/2017	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	04/23/2014	Sinking Fund Redemption		517,778	517,778	517,778	517,779		0		0		517,778			0	13,016	10/23/2023	2FE
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035		06/25/2014	MBS Paydown		553,811	553,811	546,196	549,312		2,728		2,728		553,811			0	5,410	09/25/2035	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2014	MBS Paydown		64,842	64,842	52,360	46,742		7,454		7,454		64,842			0	251	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2014	MBS Paydown		40,517	40,517	32,440	44,961		257		257		40,517			0	429	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2014	Pass-Through Loss			16,829	14,553					0		18,251		(18,251)	(18,251)	228	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/30/2014	Book Value Adjustment									0		(18,251)		18,251	18,251		02/25/2037	1FM
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		06/15/2014	Sinking Fund Redemption		312,174	312,174	311,395	466,886		(212)		(212)		312,174			0	5,228	11/15/2015	1FE
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		06/25/2014	MBS Paydown		17,666	17,666	17,224	17,521		66		66		17,666			0	379	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2014	MBS Paydown		326	326	209	189		7		7		326			0		03/25/2033	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		15,744	15,744	11,939	10,885		475		475		15,744			0	46	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2014	Pass-Through Loss			8,648	6,556					0					0	26	07/25/2036	1FM
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		06/25/2014	MBS Paydown		164,058	164,058	138,219	152,932		2,489		2,489		164,058			0	262	05/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		05/25/2014	MBS Paydown		59,707	59,707	41,198	40,307		9,154		9,154		59,707			0	342	10/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2014	MBS Paydown		812,022	812,022	819,222	771,793		(481)		(481)		812,022			0	19,329	01/25/2036	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2014	MBS Paydown		100,805	100,805	108,611	63,951				0		100,805			0	25,625	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2014	Pass-Through Loss			6,843	7,373					0					0	2,215	07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2014	MBS Paydown		94,382	94,382	72,202	75,189		16,210		16,210		94,382			0	1,034	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2014	MBS Paydown		2,009	2,009	1,145	1,035		32		32		2,009			0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2014	MBS Paydown		344,688	344,688	305,480	301,300		25,549		25,549		344,688			0	3,353	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2014	MBS Paydown		66,327	66,327	53,269	50,799		2,854		2,854		66,327			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2014	MBS Paydown		349,308	349,308	351,273	349,901		(2,505)		(2,505)		349,308			0	9,721	01/25/2038	2FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2014	MBS Paydown		69,184	69,184	64,169	64,488		2,864		2,864		69,184			0	1,766	09/25/2033	1FM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2014	Paydown		44,253	44,253	47,708	46,081		(167)		(167)		44,253			0	1,234	12/15/2018	2
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		06/20/2014	MBS Paydown		341,590	341,590	341,590	340,378		314		314		341,590			0	6,397	09/20/2025	1FE
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		06/20/2014	MBS Paydown		439,049	439,049	439,049	437,763		203		203		439,049			0	5,474	01/20/2025	1FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		06/20/2014	MBS Paydown		663,212	663,212	663,212	662,867		116		116		663,212			0	6,183	08/20/2025	1FE
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/20/2014	MBS Paydown		112,746	112,746	112,746	112,649		33		33		112,746			0	1,752	08/20/2025	2AM
960394 AP 9	WESTINGHOUSE CR 8.875 06/14/2014		06/14/2014	Maturity		3,550,000	3,550,000	4,101,848	3,563,307		(29,714)		(29,714)		3,550,000			0	157,531	06/14/2014	2FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2014	Sinking Fund Redemption		618,000	618,000	625,731	624,146		(6,215)		(6,215)		618,000			0	23,175	06/15/2027	2FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2014	Paydown		23,345	23,345	23,345	23,345				0		23,345			0	648	09/15/2031	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		06/15/2014	Paydown		27,168	27,168	27,168	27,168				0		27,168			0	754	10/15/2032	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2014	Paydown		22,230	22,230	22,230	22,230				0		22,230			0	617	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2014	Paydown		27,218	27,218	27,218	27,218				0		27,218			0	756	05/15/2034	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		06/15/2014	Paydown		18,160	18,160	18,160	18,160				0		18,160			0	504	10/15/2033	2
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		06/15/2014	Paydown		116,971	116,971	118,073	117,867		(33)		(33)		116,971			0	2,877	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		06/15/2014	Paydown		43,751	43,751	44,191	44,138		(7)		(7)		43,751			0	1,129	01/15/2035	1
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		06/15/2014	Paydown		16,277	16,277	16,442	16,425		(3)		(3)		16,277			0	492	01/15/2036	2
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		06/15/2014	Paydown		125,021	125,021	126,368	126,132		(34)		(34)		125,021			0	2,799	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		05/25/2014	Paydown		115,337	115,337	116,410	116,227		(32)		(32)		115,337			0	2,509	01/25/2029	2
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030		05/06/2014	Paydown		9,832,553	8,821,764	8,904,763	8,891,944		(71,822)		(71,822)		8,821,764		1,010,790	1,010,790	157,476	08/15/2030	1
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		06/15/2014	Paydown		41,484	54,970	41,444					0		41,484			0	(727)	09/15/2031	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		06/15/2014	Paydown		74,949	74,949	75,638	75,538		(19)		(19)		74,949			0	1,750	10/15/2029	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		06/15/2014	Paydown		79,630	79,630	80,487	80,370		(21)		(21)		79,630			0	1,104	02/15/2034	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		06/15/2014	Paydown		34,701	34,701	34,701	34,701				0		34,701			0	729	09/15/2033	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		06/15/2014	Paydown		131,787	131,787	131,787	131,788		(0)		(0)		131,787			0	3,390	04/15/2025	3
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		06/15/2014	Paydown		83,628	83,628	83,628	83,628		(0)		(0)		83,628			0	1,351	09/15/2033	1Z
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		06/15/2014	Paydown		134,414	134,414	134,414	134,400		1		1		134,414			0	2,241	06/15/2023	1Z
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		06/30/2014	Paydown		10,000	10,000	9,900	9,922		83		83		10,000			0	156	12/05/2017	3FE
3899999. Total Bonds - Industrial and Miscellaneous						467,803,877	473,227,066	465,343,900	467,572,096	5,852	13,416,973	0	13,422,825	0	464,007,412	0	3,796,465	3,796,465	10,113,314	XXX	XXX
8399997. Total Bonds - Part 4						494,509,693	500,020,630	496,414,190	495,826,087	5,852	13,238,668	0	13,244,520	0	490,713,227	0	3,796,465	3,796,465	10,866,243	XXX	XXX
8399999. Total Bonds						494,509,693	500,020,630	496,414,190	495,826,087	5,852	13,238,668	0	13,244,520	0	490,713,227	0	3,796,465	3,796,465	10,866,243	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	05/31/2014	Book Value Adjustment		117,975	XXX						0		117,975			0		XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	04/30/2014	Book Value Adjustment		241,108	XXX						0		241,108			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	04/30/2014	Book Value Adjustment		309,598	XXX						0		309,598			0		XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	04/30/2014	Book Value Adjustment		60,619	XXX						0		60,619			0		XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	05/31/2014	Book Value Adjustment		244,655	XXX						0		244,655			0		XXX	U
139794 50 7	CAPITAL BANK FINANCIAL-CL A		06/18/2014	Exchanged	14,715.000	221,461	XXX	221,461	369,494	(113,306)			(113,306)		221,461			0		XXX	U
23204G 10 0	CUSTOMERS BANCORP INC		04/17/2014	FRIEDMAN BILLINGS RAMSEY.	35,000.000	789,583	XXX	586,250	586,250	(129,850)			(129,850)		586,250		203,333	203,333		XXX	L
247361 70 2	DELTA AIR LINES INC		05/03/2007	Book Value Adjustment			XXX	95,625					0					0		XXX	L
716933 10 6	PHARMACYCLICS INC		05/14/2014	BERNSTEIN	80,000.000	2,054,467	XXX	1,779,664	1,779,664				0		1,779,664		274,803	274,803		XXX	L
89147U 10 0	TORTOISE ENERGY CAPITAL CORP		06/23/2014	Exchanged	85,900.000	3,155,908	XXX	1,996,453	44,531	(1,718,000)			(1,718,000)		1,086,635		2,069,273	2,069,273	74,089	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						7,195,372	XXX	4,679,452	2,779,939	(1,961,156)	0	0	(1,961,156)	0	4,647,965	0	2,547,408	2,547,408	74,089	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
204606 11 5	CONSOLIDATED FINANCIAL CORPORATION		07/01/2012	ADJUSTMENT TO SALE OF SUBSIDIARY		(159,604)	XXX						0				(159,604)	(159,604)		XXX	K
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						(159,604)	XXX	0	0	0	0	0	0	0	0	0	(159,604)	(159,604)	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799997 Total Common Stocks - Part 4						7,035,768	XXX	4,679,452	2,779,939	(1,961,156)	0	0	(1,961,156)	0	4,647,965	0	2,387,804	2,387,804	74,089	XXX	XXX
9799999. Total Common Stocks						7,035,768	XXX	4,679,452	2,779,939	(1,961,156)	0	0	(1,961,156)	0	4,647,965	0	2,387,804	2,387,804	74,089	XXX	XXX
9899999. Total Preferred and Common Stocks						7,035,768	XXX	4,679,452	2,779,939	(1,961,156)	0	0	(1,961,156)	0	4,647,965	0	2,387,804	2,387,804	74,089	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						501,545,461	XXX	501,093,642	498,606,026	(1,955,304)	13,238,668	0	11,283,364	0	495,361,192	0	6,184,269	6,184,269	10,940,332	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....7.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/12/2013	07/10/2014		2,252,249	1,651.4200	89,712			223,326	*#	223,326	74,432		(44,856)			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			199,736	*#	199,736	78,785		(37,238)			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			202,792	*#	202,792	76,717		(33,786)			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			408,549	*#	408,549	164,499		(72,366)			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			152,902	*#	152,902	78,199		(42,222)			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			255,588	*#	255,588	114,195		(54,121)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/10/2014	01/08/2015		1,462,595	1,837.4900		41,335		66,195	*#	66,195	42,083		(17,223)			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		144,788	*#	144,788	90,740		(27,024)			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		107,598	*#	107,598	57,329		(16,756)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/11/2014	04/09/2015		2,666,812	1,871.7000		53,274		129,238	*#	129,238	84,843		(8,879)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	05/09/2014	05/08/2015		2,324,996	1,876.6200		63,396		119,750	*#	119,750	61,637		(5,283)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/13/2014	06/12/2015		2,302,077	1,942.6400		59,643		77,784	*#	77,784	18,141					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			4,848,885	*#	4,848,885	2,053,579		(1,270,735)			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			7,537,977	*#	7,537,977	3,205,733		(1,900,384)			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			3,013,094	*#	3,013,094	853,444		(727,224)			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			520,976	*#	520,976	439,573		(75,921)			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			4,404,693	*#	4,404,693	2,105,610		(1,070,196)			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			6,809,436	*#	6,809,436	3,290,535		(1,590,309)			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			2,602,741	*#	2,602,741	996,075		(530,797)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/22/2013	07/20/2014		6,645,445	1,692.0900	149,988			721,109	*#	721,109	631,580		(74,994)			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			5,624,474	*#	5,624,474	2,688,302		(1,350,595)			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			9,733,017	*#	9,733,017	4,689,196		(2,235,337)			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			3,491,849	*#	3,491,849	1,374,143		(680,719)			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			402,433	*#	402,433	353,557		(123,738)			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			4,205,821	*#	4,205,821	1,812,122		(1,025,326)			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			7,160,104	*#	7,160,104	3,093,437		(1,685,285)			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			2,746,429	*#	2,746,429	814,192		(570,377)			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			591,240	*#	591,240	462,738		(67,288)			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			4,155,810	*#	4,155,810	1,991,762		(1,096,422)			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			7,882,313	*#	7,882,313	3,783,623		(1,985,164)			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			2,912,009	*#	2,912,009	1,036,748		(693,588)			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			464,443	*#	464,443	374,883		(104,376)			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			3,308,132	*#	3,308,132	1,685,917		(811,501)			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			6,977,253	*#	6,977,253	3,567,908		(1,625,258)			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			2,717,733	*#	2,717,733	1,174,374		(505,851)			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			589,398	*#	589,398	496,170		(84,444)			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			3,395,212	*#	3,395,212	1,670,144		(851,088)			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			9,095,122	*#	9,095,122	4,499,019		(2,188,897)			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			3,005,633	*#	3,005,633	1,208,865		(611,169)			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			351,029	*#	351,029	308,201		(109,406)			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			3,019,471	*#	3,019,471	1,664,398		(800,774)			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			7,008,624	*#	7,008,624	3,870,585		(1,775,358)			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			2,530,612	*#	2,530,612	1,351,431		(494,213)			1	B

Statement as of June 30, 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2013	10/20/2014		7,698,543	1,744.5000	184,380			457,347	*#	457,347	416,384		(92,190)			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			1,495,413	*#	1,495,413	840,164		(388,245)			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			1,906,716	*#	1,906,716	1,072,019		(492,119)			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			2,684,207	*#	2,684,207	1,520,865		(679,407)			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			2,449,252	*#	2,449,252	1,394,858		(612,158)			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			3,245,718	*#	3,245,718	1,858,060		(802,578)			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			3,403,742	*#	3,403,742	1,952,276		(836,335)			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			360,598	*#	360,598	346,178		(149,982)			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			3,895,061	*#	3,895,061	2,232,879		(689,845)			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			401,139	*#	401,139	413,585		(127,772)			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			1,205,699	*#	1,205,699	729,234		(359,514)			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			1,844,145	*#	1,844,145	1,119,609		(547,464)			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			2,552,814	*#	2,552,814	1,567,043		(746,735)			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			1,977,334	*#	1,977,334	1,222,684		(571,664)			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			3,697,344	*#	3,697,344	2,295,255		(1,058,934)			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			2,969,423	*#	2,969,423	1,917,790		(683,971)			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			163,123	*#	163,123	207,187		(120,513)			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			2,313,531	*#	2,313,531	1,535,282		(569,546)			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			913,876	*#	913,876	566,564		(287,031)			1	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			2,060,451	*#	2,060,451	1,284,702		(647,387)			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			1,548,687	*#	1,548,687	968,272		(482,129)			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			2,795,914	*#	2,795,914	1,755,243		(860,077)			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			2,312,263	*#	2,312,263	1,448,831		(701,198)			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			215,896	*#	215,896	256,508		(97,743)			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			1,949,593	*#	1,949,593	1,353,511		(526,409)			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			852,062	*#	852,062	551,933		(285,936)			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			2,071,071	*#	2,071,071	1,343,801		(690,391)			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			1,790,142	*#	1,790,142	1,163,559		(591,168)			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			2,567,865	*#	2,567,865	1,671,739		(841,743)			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		109,202	*#	109,202	(21,873)		(93,625)			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		1,744,298	*#	1,744,298	1,172,429		(408,477)			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		1,395,620	*#	1,395,620	846,603		(392,155)			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		1,291,755	*#	1,291,755	784,758		(362,141)			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		1,900,413	*#	1,900,413	1,160,876		(528,241)			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		1,778,573	*#	1,778,573	1,092,113		(490,329)			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		208,132	*#	208,132	71,195		(97,812)			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		1,637,724	*#	1,637,724	1,093,849		(388,482)			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		1,416,442	*#	1,416,442	849,895		(404,676)			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		1,167,053	*#	1,167,053	711,027		(325,733)			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		1,736,510	*#	1,736,510	1,052,280		(488,736)			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		1,734,030	*#	1,734,030	1,058,046		(482,845)			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		218,528	*#	218,528	32,834		(92,847)			1	B

Statement as of June 30, 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	02/07/2014	02/06/2015		63,341,232	1,773.4300		1,366,882		2,711,860	*#	2,711,860	1,800,606		(455,627)			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		1,405,318	*#	1,405,318	803,807		(300,755)			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		1,996,399	*#	1,996,399	1,145,563		(425,418)			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		2,112,855	*#	2,112,855	1,221,607		(445,624)			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		3,155,598	*#	3,155,598	1,849,770		(652,914)			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		59,519	*#	59,519	31,806		(13,856)			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		221,859	*#	221,859	51,036		(85,412)			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		1,716,336	*#	1,716,336	1,057,260		(329,538)			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		1,281,042	*#	1,281,042	684,008		(298,517)			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		1,093,047	*#	1,093,047	585,112		(253,968)			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		1,864,187	*#	1,864,187	1,004,908		(429,639)			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		2,191,528	*#	2,191,528	1,194,832		(498,348)			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		23,692	*#	23,692	8,600		(7,546)			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		1,944,336	*#	1,944,336	819,688		(374,883)			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		1,944,336	*#	1,944,336	1,722,991		(73,782)			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		1,515,479	*#	1,515,479	700,310		(271,723)			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		1,407,146	*#	1,407,146	585,986		(273,720)			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		1,056,283	*#	1,056,283	443,350		(204,311)			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		1,157,973	*#	1,157,973	485,234		(224,246)			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		1,402,696	*#	1,402,696	589,836		(270,953)			1	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		47,828	*#	47,828	9,095		(12,911)			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		170,849	*#	170,849	(46,942)		(72,597)			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		1,632,143	*#	1,632,143	775,473		(285,557)			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		1,370,209	*#	1,370,209	578,319		(263,963)			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		1,289,159	*#	1,289,159	546,463		(247,565)			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		1,364,956	*#	1,364,956	581,363		(261,198)			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		1,622,064	*#	1,622,064	695,448		(308,872)			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		2,512,599	*#	2,512,599	1,080,348		(477,417)			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		60,894	*#	60,894	10,947		(16,649)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		14,663,496	1,865.0900		343,126		204,563	*#	204,563	(81,375)		(57,188)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		72,232,944	1,865.0900		1,314,073		2,179,037	*#	2,179,037	1,083,976		(219,012)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		40,602,083	1,865.0900		717,958		968,774	*#	968,774	370,475		(119,660)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		64,885,026	1,865.0900		1,225,972		1,662,745	*#	1,662,745	641,102		(204,329)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		58,983,689	1,865.0900		1,175,506		1,597,071	*#	1,597,071	617,483		(195,918)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		54,010,407	1,865.0900		1,159,503		1,585,567	*#	1,585,567	619,314		(193,250)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		46,875,646	1,865.0900		1,093,545		1,505,912	*#	1,505,912	594,625		(182,257)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		55,791,444	1,865.0900		1,459,182		2,022,173	*#	2,022,173	806,187		(243,197)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/07/2014	04/06/2015		1,784,446	125.5700		39,790		44,646	*#	44,646	11,487		(6,632)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		11,757,260	1,864.8500		289,229		172,414	*#	172,414	(68,609)		(48,205)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2014	04/20/2015		57,445,068	1,864.8500		1,129,279		1,729,012	*#	1,729,012	787,946		(188,213)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	04/21/2014	04/20/2015		38,743,374	1,864.8500		725,899		934,838	*#	934,838	329,922		(120,983)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	04/21/2014	04/20/2015		37,410,451	1,864.8500		741,449		957,712	*#	957,712	339,838		(123,575)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		50,308,918	1,864.8500		1,051,764		1,360,984	*#	1,360,984	309,220					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		44,093,151	1,864.8500		992,244		1,293,555	*#	1,293,555	301,311					1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		50,424,129	1,864.8500		1,235,904		1,619,382	*#	1,619,382	383,478					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		42,080,557	1,864.8500		1,154,503		1,514,647	*#	1,514,647	360,144					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		2,200,107	124.7500		47,265		57,972	*#	57,972	18,584		(7,877)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/07/2014	05/06/2015		14,396,653	1,867.7200		359,916		186,021	*#	186,021	(143,902)		(29,993)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/07/2014	05/06/2015		69,673,539	1,867.7200		1,387,338		2,142,992	*#	2,142,992	871,265		(115,612)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		38,468,251	1,867.7200		708,103		909,462	*#	909,462	260,367		(59,009)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		41,532,070	1,867.7200		818,313		1,054,758	*#	1,054,758	304,638		(68,193)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		49,676,239	1,867.7200		1,031,176		1,333,209	*#	1,333,209	387,964		(85,931)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		46,859,958	1,867.7200		1,002,070		1,297,741	*#	1,297,741	379,177		(83,506)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		46,729,474	1,867.7200		1,094,354		1,425,171	*#	1,425,171	422,013		(91,196)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		48,611,269	1,867.7200		1,205,053		1,572,792	*#	1,572,792	468,160		(100,421)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		60,420,857	1,867.7200		1,645,971		2,155,782	*#	2,155,782	646,976		(137,164)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/07/2014	05/06/2015		3,269,853	125.9800		68,522		79,749	*#	79,749	16,937		(5,710)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2014	05/20/2015		15,834,349	1,872.8300		405,359		205,867	*#	205,867	(165,712)		(33,780)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/21/2014	05/20/2015		63,864,699	1,872.8300		1,331,971		1,915,285	*#	1,915,285	694,311		(110,998)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		51,601,488	1,872.8300		985,284		1,249,649	*#	1,249,649	346,472		(82,107)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		38,160,111	1,872.8300		769,180		978,825	*#	978,825	273,743		(64,098)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		50,851,962	1,872.8300		1,056,774		1,347,655	*#	1,347,655	378,945		(88,065)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		50,893,469	1,872.8300		1,120,410		1,434,354	*#	1,434,354	407,311		(93,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		55,093,842	1,872.8300		1,343,494		1,727,958	*#	1,727,958	496,422		(111,958)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		53,762,760	1,872.8300		1,461,458		1,889,883	*#	1,889,883	550,214		(121,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2014	05/20/2015		1,988,800	124.6900		43,065		52,592	*#	52,592	13,116		(3,589)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/09/2014	06/06/2015		14,304,672	1,949.4400		337,590		113,708	*#	113,708	(223,882)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/09/2014	06/06/2015		72,361,303	1,949.4400		1,382,684		1,398,141	*#	1,398,141	15,457					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/09/2014	06/06/2015		45,734,306	1,949.4400		828,850		818,568	*#	818,568	(10,282)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		47,786,281	1,949.4400		937,125		926,799	*#	926,799	(10,327)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		43,301,377	1,949.4400		867,387		858,026	*#	858,026	(9,361)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		46,161,199	1,949.4400		952,615		943,543	*#	943,543	(9,072)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		53,460,795	1,949.4400		1,241,469		1,233,187	*#	1,233,187	(8,282)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		56,911,626	1,949.4400		1,429,914		1,422,653	*#	1,422,653	(7,261)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		67,249,839	1,949.4400		1,823,167		1,817,760	*#	1,817,760	(5,407)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/09/2014	06/06/2015		2,601,688	120.6100		57,811		82,165	*#	82,165	24,354					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		13,918,636	1,962.8700		322,912		112,234	*#	112,234	(210,678)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	06/23/2014	06/20/2015		67,629,626	1,962.8700		1,224,512		1,216,839	*#	1,216,839	(7,672)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		42,210,276	1,962.8700		775,663		747,747	*#	747,747	(27,916)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		52,682,462	1,962.8700		1,022,317		986,583	*#	986,583	(35,734)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/23/2014	06/20/2015		41,058,294	1,962.8700		838,373		809,659	*#	809,659	(28,714)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	06/23/2014	06/20/2015		53,383,838	1,962.8700		1,162,936		1,125,168	*#	1,125,168	(37,769)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/23/2014	06/20/2015		54,497,355	1,962.8700		1,298,805		1,260,651	*#	1,260,651	(38,154)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/23/2014	06/20/2015		68,552,811	1,962.8700		1,683,375		1,635,414	*#	1,635,414	(47,960)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/23/2014	06/20/2015		2,876,761	126.5000		62,538		68,496	*#	68,496	5,957					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		215,696	*#	215,696	106,837		(31,103)			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		154,942	*#	154,942	69,735		(24,345)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2014	09/06/2015		3,340,213	1,877.0300		133,375		166,808	*#	166,808	55,662		(22,229)			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		176,840		226,233	*#	226,233	78,867		(29,473)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	10/06/2015		3,521,642	1,865.0900		130,682		174,467	*#	174,467	58,305		(14,520)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2014	10/20/2015		3,700,729	1,864.8500		141,592		183,551	*#	183,551	57,691		(15,732)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	11/06/2015		6,223,406	1,867.7200		236,711		306,689	*#	306,689	83,128		(13,151)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	11/20/2015		3,862,751	1,872.8300		147,903		188,069	*#	188,069	48,382		(8,217)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	12/06/2015		6,373,886	1,949.4400		241,362		248,303	*#	248,303	6,941					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/23/2014	12/20/2015		6,226,166	1,962.8700		233,806		232,469	*#	232,469	(1,337)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										89,083,020	92,184,795	0	300,731,524	XXX	300,731,524	138,341,349	0	(60,565,834)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										89,083,020	92,184,795	0	300,731,524	XXX	300,731,524	138,341,349	0	(60,565,834)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										89,083,020	92,184,795	0	300,731,524	XXX	300,731,524	138,341,349	0	(60,565,834)	0	0	XXX	XXX
0429999. Total-Purchased Options										89,083,020	92,184,795	0	300,731,524	XXX	300,731,524	138,341,349	0	(60,565,834)	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	C	GOLDMAN SACHS	12/10/2008	12/10/2015		100,000,000	0.0602	2,380,000			40,738	*#	40,738	(677,661)					1	D
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	C	JP MORGAN	12/16/2008	12/16/2015		100,000,000	0.0585	1,970,000			51,054	*#	51,054	(765,732)					1	D
0919999. Total-Swaps-Hedging Other-Interest Rate										4,350,000	0	0	91,792	XXX	91,792	(1,443,393)	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										4,350,000	0	0	91,792	XXX	91,792	(1,443,393)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										4,350,000	0	0	91,792	XXX	91,792	(1,443,393)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										4,350,000	0	0	91,792	XXX	91,792	(1,443,393)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										93,433,020	92,184,795	0	300,823,316	XXX	300,823,316	136,897,956	0	(60,565,834)	0	0	XXX	XXX
1449999. TOTAL										93,433,020	92,184,795	0	300,823,316	XXX	300,823,316	136,897,956	0	(60,565,834)	0	0	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index
D	Reduces the bond portfolio duration by .1 years

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)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		42,060,362		42,060,362	42,060,362		42,060,362		0
BARCLAYS	Y	N		35,347,197		35,347,197	35,347,197		35,347,197		0
BNP PARIBAS NEW YORK	Y	N		49,198,324		49,198,324	49,198,324		49,198,324		0
CREDIT SUISSE	Y	N		106,258,884		106,258,884	106,258,884		106,258,884		0
GOLDMAN SACHS	Y	N		40,738		40,738	40,738		40,738		0
JP MORGAN	Y	N		51,054		51,054	51,054		51,054		0
MORGAN STANLEY	Y	N		54,003,958		54,003,958	54,003,958		54,003,958		0
ROYAL BANK OF CANADA	Y	N		10,287,522		10,287,522	10,287,522		10,287,522		0
WELLS FARGO	Y	N		3,575,278		3,575,278	3,575,278		3,575,278		0
0299999. Total NAIC 1 Designation			0	300,823,316	0	300,823,316	300,823,316	0	300,823,316	0	0
0999999. Totals			0	300,823,316	0	300,823,316	300,823,316	0	300,823,316	0	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	31,740,000	31,740,000	XXX		
BNP PARIBAS NEW YORK	CASH		BANK OF NEW YORK (141001)	48,358,263	48,358,263	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	104,050,000	104,050,000	XXX		
BANK OF AMERICA / MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	40,870,000	40,870,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	36,400,000	36,400,000	XXX		
ROYAL BANK OF AMERICA	CASH		BANK OF NEW YORK (141001)	9,250,000	9,250,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	3,290,000	3,290,000	XXX		
0299999. Totals				273,958,263	273,958,263	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.010	47		16,189,312	21,117,812	24,857,966	XXX..
Bank One	Austin, TX								XXX..
Charleston Harbor	Charleston, SC		VAR			566,022	635,382	358,017	XXX..
Community Bank of the Bay	Oakland, CA		0.300			100,000	100,000	100,000	XXX..
Skipjack Cove	Georgetown, MD		VAR			233,987	277,831	124,574	XXX..
Sailfish Marina	Palm Beach Shores, FL		VAR			533,295	349,205	267,485	XXX..
PNC Bank	Pittsburgh, PA					17,094,681	(13,024,192)	(3,514,136)	XXX..
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					17,403	9,436	7,190	XXX..
Bay Bridge Marina	Stevensville, MD					167,654	373,709	317,853	XXX..
Mountain View Grand	Whitefield, NH					485,198	396,690	458,118	XXX..
U.S. Bank	Rapid City, SD					3,590	3,590	3,590	XXX..
Barclays Bank PLC	New York, NY		VAR	870		4,000,000	4,000,000	4,000,000	XXX..
Tropical Storage	Miami, FL					5,507	5,507	5,507	XXX..
Huntington Bank	Columbus, OH					32,080	30,702	29,324	XXX..
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.004	258	26	8,169,234	15,281,780	18,737,758	XXX..
Fifth Third Bank	Cincinnati, OH		0.050	1,235		822,870	822,870	749,070	XXX..
0199999. Total Open Depositories		XXX	XXX	2,410	26	48,420,833	30,380,323	46,502,316	XXX..
0399999. Total Cash on Deposit		XXX	XXX	2,410	26	48,420,833	30,380,323	46,502,316	XXX..
0599999. Total Cash		XXX	XXX	2,410	26	48,420,833	30,380,323	46,502,316	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE