



QUARTERLY STATEMENT

As of March 31, 2013
of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84
(Current Period) (Prior Period)

Organized under the Laws of Ohio
Incorporated/Organized..... February 10, 1989
Statutory Home Office
Main Administrative Office
Mail Address
Primary Location of Books and Records
Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 32620
State of Domicile or Port of Entry Ohio
3250 Interstate Drive..... Richfield OH 44286
(Street and Number) (City or Town, State, Country and Zip Code)
3250 Interstate Drive..... Richfield OH 44286
(Street and Number) (City or Town, State, Country and Zip Code)
3250 Interstate Drive..... Richfield OH 44286
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
3250 Interstate Drive..... Richfield OH 44286
(Street and Number) (City or Town, State, Country and Zip Code)
www.nationalinterstate.com
Robert Paul Brooks
(Name)
rob.brooks@nationalinterstate.com
(E-Mail Address)

Employer's ID Number..... 34-1607395
Country of Domicile US
Commenced Business..... March 28, 1989
800-929-1500
(Area Code) (Telephone Number)
800-929-1500
(Area Code) (Telephone Number)
330-659-8900 -1204
(Area Code) (Telephone Number) (Extension)
330-659-8904
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	VP, General Counsel & Secretary
3. Julie Ann McGraw	VP, CFO & Treasurer	4. Anthony Joseph Mercurio #	Executive VP & COO
OTHER			
Terry Eugene Phillips	Senior Vice President	Gary Norman Monda	VP, CIO & Assistant Treasurer
Ronald George Steiger, Jr. #	VP & CIO	James Allan Parks	Vice President
John Lloyd Woods	Vice President	Terri Kaye Johnson	Vice President
Bradford Lee Scofield	Vice President	Ray Frederick Wise, Jr.	Vice President

DIRECTORS OR TRUSTEES

Alan Robert Spachman	Gary Norman Monda	David Warner Michelson	Michelle Ann Silvestro
Terry Eugene Phillips	Ronald George Steiger, Jr.	Edward Jeffrey Masch	James Allan Parks
Anthony Joseph Mercurio	Terri Kaye Johnson	Bradford Lee Scofield	Julie Ann McGraw
John Lloyd Woods	Arthur Jeffrey Gonzales	Pamela Lee McDermid	Tanya Marie Inama
George Olaf Skuggen	Dale Alan Willis	Stephen Edward Winborn	

State of..... Ohio
County of..... Summit

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)
David Warner Michelson	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	VP, General Counsel & Secretary	VP, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of May 2013

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

Yes [X] No []

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	608,697,886		608,697,886	595,283,232
2. Stocks:				
2.1 Preferred stocks.....	6,798,836		6,798,836	5,094,761
2.2 Common stocks.....	188,580,082	192,504	188,387,578	179,946,568
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	15,588,632		15,588,632	15,693,715
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....3,867,715), cash equivalents (\$.....0) and short-term investments (\$.....14,322,237).....	18,189,952		18,189,952	18,658,195
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	22,633,967		22,633,967	21,713,639
9. Receivables for securities.....			0	
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).....	860,489,356	192,504	860,296,851	836,390,110
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	5,918,646		5,918,646	5,981,039
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	10,325,130	734,054	9,591,076	9,980,869
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	139,783,762	109,303	139,674,460	131,368,564
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,929,048		2,929,048	6,119,909
16.2 Funds held by or deposited with reinsured companies.....	100,162		100,162	913,076
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	5,849,204		5,849,204	479,053
18.2 Net deferred tax asset.....	20,065,130		20,065,130	22,032,654
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	911,643		911,643	924,343
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.....	3,079,760		3,079,760	1,205,481
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	3,319,616	1,176,264	2,143,353	2,075,598
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,052,771,457	2,212,125	1,050,559,332	1,017,470,693
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,052,771,457	2,212,125	1,050,559,332	1,017,470,693

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from insureds for deductible payments.....	765,171	95,522	669,649	621,757
2502. Prepaid expenses.....	1,080,742	1,080,742	0	
2503. Miscellaneous receivable.....	125,423		125,423	105,642
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,348,281	0	1,348,281	1,348,199
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,319,616	1,176,264	2,143,353	2,075,598

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....30,599,282).....	270,191,361	266,206,397
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	61,021,030	60,883,895
4. Commissions payable, contingent commissions and other similar charges.....	9,133,681	8,820,793
5. Other expenses (excluding taxes, licenses and fees).....	8,010,392	7,143,330
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	4,501,477	5,590,814
7.1 Current federal and foreign income taxes (including \$......0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$......0 and interest thereon \$......0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....134,202,571 and including warranty reserves of \$......0 and accrued accident and health experience rating refunds including \$......0 for medical loss ratio rebate per the Public Health Service Act.....	123,540,050	121,869,462
10. Advance premium.....	854,829	592,016
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	18,653,235	12,084,169
13. Funds held by company under reinsurance treaties.....	217,318,536	215,733,550
14. Amounts withheld or retained by company for account of others.....	16,779,262	16,436,377
15. Remittances and items not allocated.....	3,413,424	1,459,305
16. Provision for reinsurance (including \$......0 certified).....	1,033,665	2,102,665
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	21,044,751	16,419,446
20. Derivatives.....		
21. Payable for securities.....	3,087,118	37,139
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$......0 and interest thereon \$......0.....		
25. Aggregate write-ins for liabilities.....	12,280,905	12,395,396
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	770,863,716	747,774,754
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	770,863,716	747,774,754
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	32,108,779	32,108,779
35. Unassigned funds (surplus).....	244,586,837	234,587,160
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$......0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$......0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	279,695,616	269,695,939
38. Totals (Page 2, Line 28, Col. 3).....	1,050,559,332	1,017,470,693

DETAILS OF WRITE-INS		
2501. Unearned rental income.....	34,653	33,512
2502. Payable for balance sheet guaranty.....	12,246,252	12,361,885
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,280,905	12,395,396
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

National Interstate Insurance Company
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....115,511,878).....	107,393,460	95,202,577	394,229,800
1.2 Assumed..... (written \$.....27,434,708).....	30,441,889	27,993,836	118,580,604
1.3 Ceded..... (written \$.....75,839,314).....	72,398,665	62,655,563	261,889,074
1.4 Net..... (written \$.....67,107,273).....	65,436,684	60,540,849	250,921,330
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....34,452,872):			
2.1 Direct.....	60,469,838	58,745,919	242,273,626
2.2 Assumed.....	17,046,758	14,732,645	55,878,290
2.3 Ceded.....	40,406,140	41,547,270	169,681,055
2.4 Net.....	37,110,456	31,931,293	128,470,861
3. Loss adjustment expenses incurred.....	7,411,772	7,513,070	27,722,954
4. Other underwriting expenses incurred.....	19,649,932	17,829,225	75,587,908
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	64,172,160	57,273,589	231,781,724
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	1,264,525	3,267,261	19,139,606
INVESTMENT INCOME			
9. Net investment income earned.....	5,647,012	6,454,912	45,645,613
10. Net realized capital gains (losses) less capital gains tax of \$.....251,922.....	451,153	218,140	2,887,720
11. Net investment gain (loss) (Lines 9 + 10).....	6,098,165	6,673,052	48,533,333
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	91,146	105,571	410,977
14. Aggregate write-ins for miscellaneous income.....	(924,457)	(802,878)	(3,749,379)
15. Total other income (Lines 12 through 14).....	(833,311)	(697,307)	(3,338,402)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	6,529,378	9,243,006	64,334,537
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	6,529,378	9,243,006	64,334,537
19. Federal and foreign income taxes incurred.....	1,477,076	2,440,001	11,454,575
20. Net income (Line 18 minus Line 19) (to Line 22).....	5,052,302	6,803,005	52,879,962
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	269,695,939	293,613,704	293,613,704
22. Net income (from Line 20).....	5,052,302	6,803,005	52,879,962
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....1,029,293.....	5,156,438	5,549,482	(16,468,838)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(1,290,410)	(1,422,925)	(1,040,340)
27. Change in nonadmitted assets.....	12,348	(151,574)	2,511,531
28. Change in provision for reinsurance.....	1,069,000	(213,736)	(1,800,080)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(60,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	9,999,677	10,564,253	(23,917,765)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	279,695,616	304,177,957	269,695,939
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other.....	354,215	290,009	1,235,541
1402. Interest on funds held.....	(1,278,672)	(1,092,886)	(4,984,920)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(924,457)	(802,878)	(3,749,379)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	To Date	December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	65,858,682	51,284,794	223,149,212
2. Net investment income.....	7,139,882	7,616,793	51,174,949
3. Miscellaneous income.....	(833,311)	(697,308)	(3,338,402)
4. Total (Lines 1 through 3).....	72,165,253	58,204,279	270,985,759
5. Benefit and loss related payments.....	29,121,716	25,919,553	121,171,039
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	26,833,955	25,209,057	104,124,919
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$251,922 tax on capital gains (losses).....	7,099,150	1,000,000	7,366,259
10. Total (Lines 5 through 9).....	63,054,821	52,128,610	232,662,217
11. Net cash from operations (Line 4 minus Line 10).....	9,110,431	6,075,669	38,323,542
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	32,828,524	30,401,859	176,737,985
12.2 Stocks.....	2,719,798	2,119,438	21,533,809
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	3,049,978	138,738	20,877
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	38,598,300	32,660,035	198,292,671
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	47,043,126	40,114,024	172,035,845
13.2 Stocks.....	6,774,495	997,804	23,821,801
13.3 Mortgage loans.....			
13.4 Real estate.....	15,359	307,291	542,098
13.5 Other invested assets.....	625,000	1,100,000	8,359,028
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	54,457,980	42,519,119	204,758,771
14. Net increase (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(15,859,680)	(9,859,084)	(6,466,100)
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.....			
16.5 Dividends to stockholders.....			60,000,000
16.6 Other cash provided (applied).....	6,281,006	8,181,661	42,927,109
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	6,281,006	8,181,661	(17,072,891)
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).....	(468,243)	4,398,246	14,784,550
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	18,658,195	3,873,645	3,873,645
19.2 End of period (Line 18 plus Line 19.1).....	18,189,953	8,271,891	18,658,195

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The Annual Statement of National Interstate Insurance Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners’ (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in these financial statements as shown below:

	State of		
	Domicile	03-31-2013	12-31-2012
1. Net income state basis	Ohio	\$ 5,052,302	\$ 52,879,962
2. Effect of state prescribed practices		-	-
3. Effect of state permitted practices		-	-
4. Net income, NAIC SAP		\$ 5,052,302	\$ 52,879,962
5. Statutory surplus state basis	Ohio	\$ 279,695,616	\$ 269,695,939
6. Effect of state prescribed practices		-	-
7. Effect of state permitted practices		-	-
8. Statutory surplus, NAIC SAP		\$ 279,695,616	\$ 269,695,939

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company does not have any loan-backed securities with an other-than-temporary impairment for which it has the intent to sell or the inability or lack of intent to retain the investment in the security.
3. The Company does not have any loan-backed securities with an other-than-temporary (“OTTI”) impairment recognized in 2013.
4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months\$ (104,369)

2. 12 months or longer(955,063)

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

1. Less than 12 months\$24,549,081

2. 12 months or longer4,063,335
5. Based on cash flow projections received from external sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2013. The Company has the ability to hold such securities until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

- 3b. The Company does not have any repurchase agreement and/or securities lending transactions at March 31, 2013.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

No significant change.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

Not applicable

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Contingencies

F. Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 – Leases

No significant change.

Note 16 – Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfers and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 – Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurement

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. Fair Value Measurements by Level 1, 2 and 3

Under fair value accounting, the Company must determine the appropriate level in the fair value hierarchy for each fair value measurement. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Fair values for our investment portfolio are reviewed by company personnel using data from nationally recognized pricing services as well as non-binding broker quotes.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices (unadjusted) in active markets for identical securities that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The following table provides information as of March 31, 2013 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Preferred Stock				
Industrial and Misc	\$ 1,258,485	\$ 1,000,000	\$ 962,500	\$ 3,220,985
Total Preferred Stocks	\$ 1,258,485	\$ 1,000,000	\$ 962,500	\$ 3,220,985
Bonds				
State and Local Government	\$ -	\$ -	\$ -	\$ -
Industrial and Misc	-	5,502,454	995,300	6,497,754
Residential Mortgage Backed	-	2,151,830	-	2,151,830
Trust Preferred Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	\$ -	\$ 7,654,284	\$ 995,300	\$ 8,649,584
Common Stock				
Industrial and Misc	\$ 26,259,845	\$ 875,000	\$ -	\$ 27,134,845
Mutual Funds	3,510,597	-	-	3,510,597
Total Common Stocks	\$ 29,770,442	\$ 875,000	\$ -	\$ 30,645,442
Total assets at fair value	\$ 31,028,927	\$ 9,529,284	\$ 1,957,800	\$ 42,516,011

The following table provides information as of December 31, 2012 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Preferred Stock				
Industrial and Misc	\$ 103,361	\$ -	\$ -	\$ 103,361
Total Preferred Stocks	\$ 103,361	\$ -	\$ -	\$ 103,361
Bonds				
State and Local Government	\$ -	\$ -	\$ -	\$ -
Industrial and Misc	-	5,853,591	-	5,853,591
Residential Mortgage Backed	-	2,055,859	-	2,055,859
Trust Preferred Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	\$ -	\$ 7,909,450	\$ -	\$ 7,909,450
Common Stock				
Industrial and Misc	\$ 21,023,523	\$ 755,000	\$ -	\$ 21,778,523
Mutual Funds	3,180,107	-	-	3,180,107
Total Common Stocks	\$ 24,203,630	\$ 755,000	\$ -	\$ 24,958,630
Total assets at fair value	\$ 24,306,991	\$ 8,664,450	\$ -	\$ 32,971,441

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. During the three month period ended March 31, 2013 there were no securities transferred between Level 1 and Level 2.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the period ended March 31, 2013.

	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2013
Industrial and Misc Bonds	\$ -	\$ -	\$ -	\$ -	\$ (4,700)	\$1,000,000	\$ -	\$ -	\$ -	\$ 995,300
Industrial and Misc Preferred Stocks	-	-	-	-	(5,970)	968,470	-	-	-	962,500
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (10,670)</u>	<u>\$1,968,470</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$1,957,800</u>

3. Policy on Determining when Transfers between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company's policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company'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 Company's investment professionals compared the valuation received to an independent third party pricing source and considered widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. If the Company believes that significant discrepancies exist, the Company will perform additional procedures, which may include specific inquiry of the pricing service, to resolve the discrepancies.

Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and includes preferred stock, certain publicly traded unaffiliated common stocks, bonds, and mortgage backed securities that are not actively traded. Level 3 consists of financial instruments that are not traded in an active market, whose fair value is estimated by management based on inputs from independent financial institutions, which include non-binding broker quotes, which the Company believes reflects fair value, but for which the Company is unable to verify inputs to the valuation methodology. The Company obtained at least one quote or price per instrument from its brokers and pricing services for all Level 3 securities and did not adjust any quotes or prices that it obtained. The Company's investment professionals review these broker quotes using any recent trades, if such information is available, or market prices of similar investments. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. Other Fair Value Disclosures

The table below reflects, as of March 31, 2013, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	\$ 639,582,385	\$ 608,697,886	\$ 3,342,037	\$ 627,533,167	\$ 8,707,181	\$ -
Preferred stock	7,174,997	6,798,836	3,550,714	2,177,533	1,446,750	-
Common stock	30,645,442	30,645,442	29,770,442	875,000	-	-
Cash & Short term investments	18,189,952	18,189,952	18,189,952	-	-	-
Totals	\$ 695,592,776	\$ 664,332,116	\$ 54,853,145	\$ 630,585,700	\$ 10,153,931	\$ -

The table below reflects, as of December 31, 2012, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	\$ 624,934,780	\$ 595,283,232	\$ 3,819,702	\$ 613,457,373	\$ 7,657,705	\$ -
Preferred stock	5,404,981	5,094,761	3,781,519	1,140,562	482,900	-
Common stock	24,958,630	24,958,630	24,203,630	755,000	-	-
Cash & Short term investments	18,658,195	18,658,195	18,658,195	-	-	-
Totals	\$ 673,956,586	\$ 643,994,818	\$ 50,463,046	\$ 615,352,935	\$ 8,140,605	\$ -

D. Reasons Not Practical to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 –Losses and Loss Adjustment Expenses

Reserves as of December 31, 2012 were \$327,090,292. As of March 31, 2013, \$35,421,539 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$293,292,074 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,623,321 unfavorable prior year development since December 31, 2012 to March 31, 2013. The unfavorable development in 2013 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts more than the case and IBNR estimates carried at the end of the prior year. Management of the Company evaluates case and IBNR estimates based on data from a variety of sources including the Company's historical experience, knowledge of various factors, and industry data extrapolated from other insurers writing similar lines of business.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

B. Not applicable

National Interstate Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:

.....
- 3.1

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

Yes [☐] No [☒]
- 3.2

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

- 4.1

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

Yes [☐] No [☒]
- 4.2

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

1 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?
If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
-

- 6.1

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

12/31/2010.....
- 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.

12/31/2010.....
- 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).

10/18/2011.....
- 6.4

By what department or departments?
Ohio Department of Insurance

- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]

- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒]
- 8.2

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

- 8.3

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

Yes [☒] No [☐]
- 8.4

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

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

- 9.1

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

Yes [☒] No [☐]
- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

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

- 9.3

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

Yes [☐] No [☒]
- 9.31

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

PART 1 - FINANCIAL

- 10.1

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

Yes [☒] No [☐]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$.....2,980,582

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:

\$.....0

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	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$155,187,444	\$157,742,139
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$155,187,444	\$157,742,139
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes []No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes []No []

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....0

16.3 Total payable for securities lending reporting on the liability page: \$.....0

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

Yes [X]No []

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

1	2
Name of Custodian(s)	Custodian Address
Key Bank	PO Box 6717 Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

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

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

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

Yes [X]No []

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
	US Bank	1/4/2013	Additional Custodian for business needs

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

1	2	3
Central Registration Depository	Name(s)	Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati OH 45202
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200 Cincinnati, OH 45202
137797	Elessar Investment Management	1111 Superior Ave., Suite 1310 Cleveland, OH 44101
16076	Ancora Advisors LLC	2000 Auburn Drive, Suite 300 Cleveland, OH 44122

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

Yes [X]No []

18.2 If no, list exceptions:

National Interstate Insurance Company
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

32.9 %

5.2

A&H cost containment percent

9.3 %

5.3

A&H expense percent excluding cost containment expenses

44.1 %

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

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

0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
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NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....L.....	526,200	382,857	357,064	1,279,930	4,223,193	3,834,491
2.	Alaska.....	AK.....L.....	522,078	617,911	297,372	314,173	4,080,310	2,981,444
3.	Arizona.....	AZ.....L.....	2,240,980	1,773,625	529,963	704,050	4,676,277	5,258,771
4.	Arkansas.....	AR.....L.....	639,996	329,497	601,984	127,384	3,490,597	1,504,848
5.	California.....	CA.....L.....	14,473,871	11,035,859	8,081,402	9,143,928	78,453,260	63,780,926
6.	Colorado.....	CO.....L.....	802,953	1,036,563	629,740	271,806	3,210,645	2,703,449
7.	Connecticut.....	CT.....L.....	2,196,982	2,960,193	912,361	886,997	11,779,732	10,821,881
8.	Delaware.....	DE.....L.....	(9,431)	485,198	1,402,783	503,899	8,890,113	8,114,070
9.	District of Columbia.....	DC.....L.....	(134)	.....	.....	.....	.....19	4,604
10.	Florida.....	FL.....L.....	4,593,800	3,731,570	2,659,794	3,488,368	16,488,066	15,434,053
11.	Georgia.....	GA.....L.....	1,189,352	814,124	1,625,730	2,144,528	5,696,280	5,688,269
12.	Hawaii.....	HI.....L.....	3,021,469	2,880,808	2,854,414	788,312	16,351,728	18,001,678
13.	Idaho.....	ID.....L.....	508,603	603,544	517,046	178,680	4,577,008	2,622,471
14.	Illinois.....	IL.....L.....	1,955,182	3,362,565	744,928	1,100,612	15,173,191	12,956,552
15.	Indiana.....	IN.....L.....	1,764,704	1,624,676	635,112	730,633	5,553,029	5,250,138
16.	Iowa.....	IA.....L.....	82,453	124,425	1,266,647	447,098	9,954,433	6,918,833
17.	Kansas.....	KS.....L.....	3,268,902	2,143,259	193,468	599,106	5,136,081	4,004,095
18.	Kentucky.....	KY.....L.....	648,854	1,058,372	160,350	164,342	2,759,602	1,444,994
19.	Louisiana.....	LA.....L.....	315,002	401,133	405,232	294,868	2,937,249	4,597,051
20.	Maine.....	ME.....L.....	20,691	66,771	23,355	92,143	512,945	566,281
21.	Maryland.....	MD.....L.....	1,483,720	874,647	549,046	145,404	3,482,311	3,185,922
22.	Massachusetts.....	MA.....L.....	7,092,869	1,209,318	1,098,424	2,229,941	19,467,642	17,841,161
23.	Michigan.....	MI.....L.....	12,930	7,216	4,306	.....	.....1,617	1,137
24.	Minnesota.....	MN.....L.....	660,973	686,415	229,566	185,514	3,817,539	3,563,025
25.	Mississippi.....	MS.....L.....	257,712	143,578	361,969	697,867	2,713,836	2,840,100
26.	Missouri.....	MO.....L.....	2,122,775	1,587,610	602,748	1,139,204	9,080,241	9,560,888
27.	Montana.....	MT.....L.....	1,019,027	975,813	676,477	1,191,584	2,744,059	2,800,713
28.	Nebraska.....	NE.....L.....	1,569,541	1,674,731	204,851	1,474,492	3,712,456	3,286,286
29.	Nevada.....	NV.....L.....	584,234	577,771	309,840	977,934	6,148,094	4,519,695
30.	New Hampshire.....	NH.....L.....	25,636	35,501	66,989	220,313	2,598,686	2,944,537
31.	New Jersey.....	NJ.....L.....	25,291	19,671	680,802	135,414	359,280	368,383
32.	New Mexico.....	NM.....L.....	101,480	143,225	106,481	138,230	764,763	777,601
33.	New York.....	NY.....L.....	17,852,175	19,324,393	3,565,801	3,507,206	35,631,324	30,662,914
34.	North Carolina.....	NC.....L.....	11,280,986	9,106,350	3,566,234	2,599,554	28,415,826	24,035,670
35.	North Dakota.....	ND.....L.....	32,709	20,164	11,997	91,940	380,239	2,223,774
36.	Ohio.....	OH.....L.....	3,476,764	4,782,987	1,033,394	701,373	14,432,529	13,719,254
37.	Oklahoma.....	OK.....L.....	2,888,915	2,236,517	317,261	740,365	3,832,000	3,628,922
38.	Oregon.....	OR.....L.....	1,033,337	408,202	259,042	175,336	2,227,497	2,061,617
39.	Pennsylvania.....	PA.....L.....	4,898,692	3,878,024	2,709,595	2,723,260	26,960,195	19,107,720
40.	Rhode Island.....	RI.....L.....	8,708	52,203	189,145	77,488	886,850	845,655
41.	South Carolina.....	SC.....L.....	1,086,827	390,163	513,927	(273,767)	2,943,220	2,213,069
42.	South Dakota.....	SD.....L.....	264,892	274,299	333,796	154,504	535,881	545,896
43.	Tennessee.....	TN.....L.....	2,348,330	2,560,220	737,536	582,176	11,201,525	8,690,092
44.	Texas.....	TX.....L.....	5,788,501	4,503,158	6,132,529	5,235,951	48,997,534	47,149,467
45.	Utah.....	UT.....L.....	4,684,551	2,579,232	75,481	388,493	5,404,285	4,694,446
46.	Vermont.....	VT.....L.....	158,125	76,046	75,359	161,595	1,320,076	1,731,064
47.	Virginia.....	VA.....L.....	2,192,773	2,512,692	523,762	425,258	7,122,636	5,822,863
48.	Washington.....	WA.....L.....	865,886	909,193	133,930	140,893	1,761,587	2,048,187
49.	West Virginia.....	WV.....L.....	165,072	3,757	67,024	37,639	569,249	359,244
50.	Wisconsin.....	WI.....L.....	2,663,996	1,825,695	236,770	597,528	6,891,336	6,577,517
51.	Wyoming.....	WY.....L.....	101,951	185,612	.....	.....10,375	143,792	205,144
52.	American Samoa.....	AS.....N.....	.....	.....	.....	.....	.....	.....
53.	Guam.....	GU.....N.....	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....	PR.....N.....	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....	VI.....N.....	.....	.....	.....	.....	.....	.....
56.	Northern Mariana Islands.....	MP.....N.....	.....	.....	.....	.....	.....	.....
57.	Canada.....	CAN.....N.....	.....	.....	.....	.....	.....	.....
58.	Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59.	Totals.....	(a).....51	115,511,878	98,997,353	49,272,827	49,873,921	458,491,862	404,500,862

DETAILS OF WRITE-INS

58001.	XXX.....	.....	.....	.....	.....	.....	.....
58002.	XXX.....	.....	.....	.....	.....	.....	.....
58003.	XXX.....	.....	.....	.....	.....	.....	.....
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU		
Hangar Acquisition Corp.	OH	31-1446308	
Lease & Loan Insurance Services Limited	GBR		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
Caduceus Underwriting Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Holding Company, Inc.	OH	31-1475936	
Great American Financial Statutory Trust IV	CT	58-646032	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
HealthMark Sales, LLC	DE	34-1920479	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
Continental Print & Photo Co.	NE	47-0562685	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TCA	98-0627464	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.8%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q12	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.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Lease & Loan Insurance Services Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743											
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	22179.....	95-2801326.....	.....	.....	.....	Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	43753.....	31-1054123.....	.....	.....	.....	Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			31-1262960.....	.....	.....	.....	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.....	.....
.....			31-1733037.....	.....	.....	.....	Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0606803.....	.....	.....	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0556144.....	.....	.....	.....	GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Caduceus Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0412245.....	.....	.....	.....	Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0431601.....	.....	.....	.....	Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			06-1356481.....	.....	.....	.....	Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
.....			31-1475936.....	.....	.....	.....	AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			58-646032.....	.....	.....	.....	Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	63312.....	13-1935920.....	.....	.....	.....	Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			45-2969767.....	.....	.....	.....	Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
.....			26-4391696.....	.....	.....	.....	Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	93661.....	31-1021738.....	.....	.....	.....	Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			27-4078277.....	.....	.....	.....	Bay Bridge Marina Hemingway's Restaurant, LLC..	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.....
.....			27-0513333.....	.....	.....	.....	Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.....
.....			20-1246122.....	.....	.....	.....	Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
.....			45-3988240.....	.....	.....	.....	FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			20-4604276.....	.....	.....	.....	GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			45-5565693.....	.....	.....	.....	GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
.....			31-1391777.....	.....	.....	.....	GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	.....
.....			45-1144095.....	.....	.....	.....	GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
.....			26-3260520.....	.....	.....	.....	Manhattan National Holding Corporation.....	OH.....	NIA.....	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.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	63479	52-2179330				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			74-2180806				United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			58-0869673				United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1880408				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947043				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1920479				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0463747				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	71404	47-0562685				Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947042				QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			42-1575938				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-4110027				Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
	0084	American Financial Group, Inc.	14084	27-4395897			Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	Unites States Commodities Producers LLC.....	Ownership.....	1.000	American Financial Group, Inc.....	2.....
				27-2354685			United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
	0084	American Financial Group, Inc.	14084	27-4395897			Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...99.000	American Financial Group, Inc.....	2.....
	0084	American Financial Group, Inc.	35351	31-0912199			American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	23418	73-0556513				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.....	
							Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0627464				Premier International Insurance Company.....	TCA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			26-4391696				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			20-5173494				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5173589				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V....	Ownership.....	...99.000	American Financial Group, Inc.....	
			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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	38580.....	31-1288778..... 31-0918893.....	.....	.....	.....	Great American Protection Insurance Company..... Great American Re Inc.....	OH..... DE.....	IA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... 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..... Insurance (GB) Limited.....	OH..... GBR.....	IA..... IA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	59-1263251..... 34-1607394.....	.....	.....	.....	Key Largo Group, Inc..... National Interstate Corporation.....	FL..... OH.....	NIA..... UDP.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...51.800	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	34-1899058..... 31-1548235.....	.....	.....	.....	American Highways Insurance Agency, Inc..... Explorer RV Insurance Agency, Inc.....	OH..... OH.....	NIA..... NIA.....	National Interstate Corporation..... National Interstate Corporation.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	98-0191335..... 66-0660039.....	.....	.....	.....	Hudson Indemnity, Ltd..... Hudson Management Group, Ltd.....	CYM..... VIR.....	IA..... NIA.....	National Interstate Corporation..... National Interstate Corporation.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	34-1607396..... .....	.....	.....	.....	National Interstate Insurance Agency, Inc..... Commercial For Hire Transportation Purchasing Group.....	OH..... SC.....	NIA..... NIA.....	National Interstate Corporation..... National Interstate Insurance Agency, Inc.....	Ownership..... Management.....	...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
0084.....	American Financial Group, Inc.....	32620.....	34-1607395.....	.....	.....	.....	National Interstate Insurance Company..... National Interstate Insurance Company of Hawaii, Inc.....	OH.....	.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	11051.....	99-0345306.....	.....	.....	.....	Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	41106.....	95-3623282..... 43-1415856.....	.....	.....	.....	Vanliner Group, Inc.....	OH..... DE.....	DS..... DS.....	National Interstate Insurance Company..... National Interstate Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	43-1254631.....	.....	.....	.....	TransProtection Service Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	21172.....	86-0114294.....	.....	.....	.....	Vanliner Insurance Company..... Vanliner Reinsurance Limited.....	MO..... BMU.....	DS..... DS.....	Vanliner Group, Inc..... Vanliner Group, Inc.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	20-5546054..... 27-2226948.....	.....	.....	.....	Safety Claims and Litigation Services, LLC..... Pinecrest Place LLC.....	MT..... FL.....	NIA..... NIA.....	National Interstate Corporation..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... 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..... 72-1331800.....	.....	.....	.....	Professional Risk Brokers, Inc..... Strategic Comp Holdings, L.L.C.....	IL..... LA.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... 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..... 31-0686194.....	.....	.....	.....	Strategic Comp, L.L.C..... One East Fourth, Inc.....	LA..... OH.....	NIA..... NIA.....	Strategic Comp Holdings, L.L.C..... American Financial Group, Inc.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	31-0883227..... 31-1737792.....	.....	.....	.....	Pioneer Carpet Mills, Inc..... Superior NWVN of Ohio, Inc.....	OH..... OH.....	NIA..... NIA.....	American Financial Group, Inc..... American Financial Group, Inc.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....
.....	.....	.....	31-1119320..... 31-0728327.....	.....	.....	.....	TEJ Holdings, Inc..... Three East Fourth, Inc.....	OH..... OH.....	NIA..... NIA.....	American Financial Group, Inc..... American Financial Group, Inc.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	..... .....

Asterisk **Explanation**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,257		0.0	
2. Allied lines.....	669,310	160,642	24.0	17.6
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	302,799	25,833	8.5	6.8
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....		(27,291)	0.0	
9. Inland marine.....	1,485,629	600,901	40.4	50.6
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....	4,864	370	7.6	24.0
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....	147,945	3,750	2.5	24.8
16. Workers' compensation.....	25,763,928	17,111,440	66.4	65.2
17.1. Other liability-occurrence.....	7,804,204	1,871,490	24.0	28.7
17.2. Other liability-claims made.....	111,260	29,662	26.7	31.0
17.3. Excess workers' compensation.....	2,685		0.0	
18.1. Products liability-occurrence.....			0.0	
18.2. Products liability-claims made.....			0.0	
19.1, 19.2. Private passenger auto liability.....	1,061,791	1,170,485	110.2	91.8
19.3, 19.4. Commercial auto liability.....	55,552,704	32,931,760	59.3	65.9
21. Auto physical damage.....	14,452,494	6,589,987	45.6	60.6
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	17,827	4	0.0	
26. Burglary and theft.....	8,008	805	10.1	36.5
27. Boiler and machinery.....	6,755		0.0	151.8
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	107,393,460	60,469,838	56.3	61.7
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	13,699	13,699	
2. Allied lines.....	603,097	603,097	463,448
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	303,668	303,668	457,988
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	1,644,133	1,644,133	1,420,312
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	(141)	(141)	7,769
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	20,808,382	20,808,382	18,030,611
17.1. Other liability-occurrence.....	9,694,528	9,694,528	8,675,255
17.2. Other liability-claims made.....	(6,892)	(6,892)	198,116
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	1,105,264	1,105,264	1,204,329
19.3 19.4. Commercial auto liability.....	64,896,302	64,896,302	53,103,118
21. Auto physical damage.....	16,437,104	16,437,104	15,419,714
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	3,550	3,550	3,350
26. Burglary and theft.....	161	161	5,982
27. Boiler and machinery.....	9,023	9,023	7,362
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	115,511,878	115,511,878	98,997,353
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

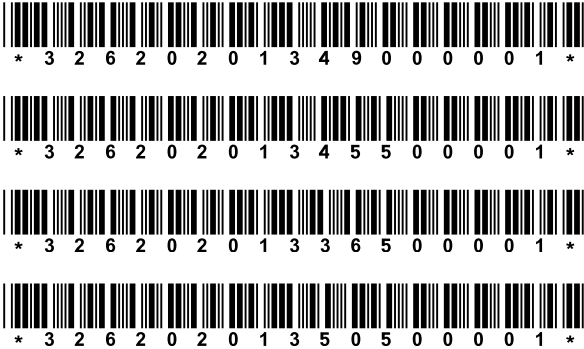
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanation:

1.
2.
3.
4.

Bar Code:



National Interstate Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Commission receivable.....	1,348,281	.....	.....1,348,281	1,348,199
2597. Summary of remaining write-ins for Line 25.....	1,348,281	0	1,348,281	1,348,199

National Interstate Insurance Company
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,693,715	15,628,006
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	15,359	542,098
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	120,442	476,389
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	15,588,632	15,693,715
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	15,588,632	15,693,715

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	21,713,639	13,164,908
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	625,000	8,359,028
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	295,328	189,703
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	22,633,967	21,713,639
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	22,633,967	21,713,639

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	780,524,064	797,705,907
2. Cost of bonds and stocks acquired.....	53,817,621	195,857,646
3. Accrual of discount.....	297,804	1,468,990
4. Unrealized valuation increase (decrease).....	5,890,402	(14,725,540)
5. Total gain (loss) on disposals.....	719,777	5,842,521
6. Deduct consideration for bonds and stocks disposed of.....	35,548,322	198,271,794
7. Deduct amortization of premium.....	1,607,840	6,443,746
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	16,703	909,920
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	804,076,805	780,524,064
11. Deduct total nonadmitted amounts.....	192,505	199,503
12. Statement value at end of current period (Line 10 minus Line 11).....	803,884,300	780,324,561

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	498,272,501	56,581,692	61,584,894	483,599	493,752,899			498,272,501
2. Class 2 (a).....	89,768,940	4,148,870	23,111	(636,396)	93,258,303			89,768,940
3. Class 3 (a).....	12,982,682		798,617	(1,050,600)	11,133,465			12,982,682
4. Class 4 (a).....	17,224,008	2,248,227	1,541,281	(703,146)	17,227,809			17,224,008
5. Class 5 (a).....		6,444,631	110,142	764,653	7,099,142			
6. Class 6 (a).....	598,005		49,500		548,506			598,005
7. Total Bonds.....	618,846,137	69,423,420	64,107,544	(1,141,890)	623,020,123	0	0	618,846,137
PREFERRED STOCK								
8. Class 1.....	624,932	1,000,000	124,932		1,500,000			624,932
9. Class 2.....	2,395,347		250,000	116,379	2,261,726			2,395,347
10. Class 3.....	1,812,669			101	1,812,770			1,812,669
11. Class 4.....	221,397	968,470		(5,943)	1,183,924			221,397
12. Class 5.....	13,371				13,371			13,371
13. Class 6.....	27,045				27,045			27,045
14. Total Preferred Stock.....	5,094,761	1,968,470	374,932	110,537	6,798,836	0	0	5,094,761
15. Total Bonds and Preferred Stock.....	623,940,898	71,391,890	64,482,476	(1,031,353)	629,818,959	0	0	623,940,898

(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 \$.....0; 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.....	14,322,237	XXX.....	14,322,237	373	.....

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.....	23,562,907	20,607,508
2. Cost of short-term investments acquired.....	22,380,294	109,783,157
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	31,620,963	106,827,757
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).....	14,322,237	23,562,907
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	14,322,237	23,562,907

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
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								
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...03/15/2013	Kaczmar Architects Inc.....	.....	.....	.....6,790	6,900
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	...03/15/2013	Lou Ritenor.....	.....	.....	.....8,441	8,459
0199999. Totals.....					0	0	15,231	15,359
0399999. Totals.....					0	0	15,231	15,359

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

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		5 Name of Vendor or General Partner	6 NAIC Designation	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
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CANAL MEZZANINE PARTNERS II, LP.....	TWINSBURG.....	OH.....	CANAL MEZZANINE PARTNERS II, LP.....		01/03/2013....	2	625,000	.....	.....	.....	.....24.4
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								625,000	0	0	0	...XXX.....
3999999. Subtotal - Unaffiliated.....								625,000	0	0	0	...XXX.....
4199999. Totals.....								625,000	0	0	0	...XXX.....

QE03

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		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						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
		3 City	4 State					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.						

NONE

SCHEDULE D - PART 3

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

1	2				3	4	5			6	7	8	9		10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
Bonds - U.S. Government															
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040.....					...01/25/2013	ANCORA ADVISORS LLC.....				610,319	594,617	958		1.....
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38.....					...03/22/2013	Payment on Intercompany Balance.....				1,764,674	1,645,000	3,359		1.....
0599999.	Total - Bonds - U.S. Government.....										2,374,993	2,239,617	4,317		XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions															
021807 KC 5	ALTOONA AREA SD-REV 3.00 12/01/2023.....					...02/21/2013	RAYMOND JAMES & ASSOCIATES.....				553,334	535,000	2,051		1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....										553,334	535,000	2,051		XXX.....
Bonds - U.S. Special Revenue and Special Assessment															
3135G0 ND 1	FANNIE MAE 0.52 08/13/2015.....					...02/21/2013	CLARKE (G.X.) & CO.....				2,801,400	2,800,000	364		1.....
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042.....					...02/20/2013	CANTOR FITZGERALD & CO.....				1,228,151	1,204,439	1,606		1.....
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042.....					...01/24/2013	ANCORA ADVISORS LLC.....				1,171,337	1,175,285	1,143		1.....
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041.....					...03/22/2013	WELLS FARGO BROKERAGE SERVICES.....				246,462	246,818	267		1.....
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42.....					...02/21/2013	ANCORA ADVISORS LLC.....				2,016,646	1,993,595	2,769		1.....
3136G0 ES 6	FANNIE MAE 1.50 05/01/2018.....					...03/27/2013	CLARKE (G.X.) & CO.....				1,031,244	1,030,000	6,309		1.....
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041.....					...03/25/2013	RAYMOND JAMES & ASSOCIATES.....				772,323	746,206	1,399		1.....
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041.....					...01/24/2013	MORGAN KEEGAN & COMPANY.....				695,035	678,911	1,056		1.....
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027.....					...03/20/2013	ANCORA ADVISORS LLC.....				351,874	353,475	353		1.....
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041.....					...03/14/2013	PIPER JAFFRAY / US BANCORP.....				1,531,087	1,496,024	1,870		1.....
47770V AJ 9	JOBSONHIO BEVERAGE 4.00 01/01/2023.....					...01/30/2013	J. P. MORGAN SECURITIES.....				1,496,183	1,300,000			1FE.....
47770V AU 4	JOBSONHIO BEVERAGE- 2.467 01/01/2020.....					...01/29/2013	J. P. MORGAN SECURITIES.....				950,000	950,000			1FE.....
842039 CH 0	SOUTHEASTERN TRANS-RCPT 5.00 06/01/2025.....					...02/21/2013	RAYMOND JAMES & ASSOCIATES.....				1,408,008	1,200,000	14,167		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....										15,699,750	15,174,753	31,303		XXX.....
Bonds - Industrial and Miscellaneous															
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25.....				R.....	...02/27/2013	DEUTSCHE BANK.....				496,800	500,000			1FE.....
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023.....				R.....	...01/16/2013	SANDLER O'NEIL & PARTNER.....				2,000,000	2,000,000			1FE.....
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023.....				R.....	...01/16/2013	SANDLER O'NEIL & PARTNER.....				500,000	500,000			2FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....				R.....	...03/22/2013	WELLS FARGO BROKERAGE SERVICES.....				999,932	1,000,000			1FE.....
125634 AG 0	CLIF 2013-1A NOTE ABS 2.83 03/18/2028.....					...03/06/2013	DEUTSCHE BANK.....				999,853	1,000,000			1FE.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....					...02/13/2013	BANK OF AMER/ML.....				1,002,461	1,075,747	264		1AM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....					...03/22/2013	BARCLAYS CAPITAL.....				2,000,000	2,000,000			2FE.....
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....				R.....	...01/31/2013	RBC DOMINION.....				1,918,750	2,000,000	8,018		1FE.....
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....				R.....	...01/23/2013	JEFFRIES AND COMPANY.....				999,000	1,000,000			1FE.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....					...03/14/2013	SANDLER & O'NEIL PARTNERS.....				935,625	1,000,000	215		5FE.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....					...03/22/2013	SANDLER & O'NEIL PARTNERS.....				898,200	960,000	19		5FE.....
63946C AD 0	NBC UNIVERSAL ENT 1.974 04/15/2019.....					...03/20/2013	JP MORGAN SECURITIES INC.....				999,430	1,000,000	384		2FE.....
67021B AD 1	NII CAPITAL CORP 10.00 08/15/2016.....					...02/05/2013	CITIGROUP.....				290,875	325,000	15,618		5FE.....
67021B AD 1	NII CAPITAL CORP 10.00 08/15/2016.....					...02/05/2013	UBS WARBURG.....				925,000	1,000,000	48,056		5FE.....
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....				R.....	...01/16/2013	RBS SECURITIES/GREENWICH.....				1,000,000	1,000,000			1FE.....
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025.....				R.....	...01/23/2013	BANK OF AMER/ML.....				1,000,000	1,000,000			1FE.....
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018.....					...02/01/2013	JEFFRIES AND COMPANY.....				1,007,313	1,000,000			4FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74273@ AB 9	PRIT CORE REALTY B 3.85% 02/14/23.....		.....	...02/14/2013	Private Placement.....	.....	.....1,000,000	1,000,000	.....	4Z.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		.....	...02/12/2013	GOLDMAN SACHS.....	.....	.....1,073,730	1,162,360	260	1AM.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....		.....	...03/08/2013	DEUTSCHE BANK.....	.....	.....1,027,104	1,068,509	181	5FE.....
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE.....		.....	...01/10/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....495,000	495,000	1,155	2AM.....
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE.....		.....	...02/25/2013	ROYAL BANK OF SCOTLAND.....	.....	.....154,440	156,000	702	2AM.....
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047.....		.....	...02/27/2013	BARCLAYS CAPITAL.....	.....	.....1,901,648	2,000,000	.....	1FE.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....		.....	...02/06/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....956,875	1,000,000	158	5FE.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		.....	...02/07/2013	SANDLER O'NEIL & PARTNER.....	.....	.....442,382	489,496	505	5FE.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		.....	...03/06/2013	ROYAL BANK OF SCOTLAND.....	.....	.....968,569	1,024,941	116	5FE.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....		.....	...02/20/2013	BANK OF AMER/ML.....	.....	.....999,853	1,000,000	.....	1FE.....
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020.....		.....	...03/12/2013	DEUTSCHE BANK.....	.....	.....1,000,000	1,000,000	.....	1Z.....
913017 BM 0	UNITED TECH CORP 5.375 12/15/2017.....		.....	...03/22/2013	Payment on Intercompany Balance.....	.....	.....181,294	153,000	2,216	1FE.....
92552V AF 7	VIASAT INC 6.875 06/15/2020.....		.....	...01/09/2013	Exchanged.....	.....	.....240,915	233,000	1,068	4FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....	.....28,415,050	29,143,053	78,934	XXX.....
8399997.	Total - Bonds - Part 3.....					.....	.....47,043,126	47,092,424	116,604	XXX.....
8399999.	Total - Bonds.....					.....	.....47,043,126	47,092,424	116,604	XXX.....
Preferred Stocks - Industrial and Miscellaneous										
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020.....		.....	...03/26/2013	BANC OF AMERICA SECURITIES.....	40,000.000	1,000,000	.....	.....	RP1LFE.....
90984P ZZ 1	UNITED COMMUNITY BANK SERIES B 5.00.....		.....	...03/15/2013	Private Placement.....	1,000.000	968,470	.....	.....	P4AZ.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					.....	.....1,968,470	XXX.....	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....					.....	.....1,968,470	XXX.....	0	XXX.....
8999999.	Total - Preferred Stocks.....					.....	.....1,968,470	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous										
00287Y 10 9	ABBVIE INC-WHEN ISSUED.....		.....	...01/02/2013	Spin Off 002824100.....	9,100.000	242,926	XXX.....	.....	L.....
00508B 10 2	ACTUATE CORP.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	1,922.000	11,949	XXX.....	.....	L.....
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	1,048.000	14,319	XXX.....	.....	L.....
037833 10 0	APPLE INC.....		.....	...03/04/2013	ISI GROUP.....	500.000	211,317	XXX.....	.....	L.....
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	210.000	9,782	XXX.....	.....	L.....
06985P 10 0	BASIC ENERGY SERVICES INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	866.000	12,431	XXX.....	.....	L.....
095229 10 0	BLUCORA INC.....		.....	...01/16/2013	CANTOR FITZGERALD & CO.....	4,847.000	75,645	XXX.....	.....	L.....
095229 10 0	BLUCORA INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	384.000	5,768	XXX.....	.....	L.....
095229 10 0	BLUCORA INC.....		.....	...03/15/2013	GREENTREE BROKERAGE.....	1,290.000	20,532	XXX.....	.....	L.....
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	300.000	8,499	XXX.....	.....	L.....
140288 10 1	CAPLEASE INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	1,676.000	10,409	XXX.....	.....	L.....
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	969.000	16,015	XXX.....	.....	L.....
17243V 10 2	CINEMARK HOLDINGS INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	456.000	13,391	XXX.....	.....	L.....
189754 10 4	COACH INC.....		.....	...01/23/2013	STIFEL NICOLAUS & CO.....	10,000.000	514,435	XXX.....	.....	L.....
189754 10 4	COACH INC.....		.....	...02/06/2013	STIFEL NICOLAUS & CO.....	2,000.000	98,034	XXX.....	.....	L.....
189754 10 4	COACH INC.....		.....	...02/22/2013	INTERSTATE GROUP.....	1,500.000	70,246	XXX.....	.....	L.....
19259P 30 0	COINSTAR INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	117.000	6,188	XXX.....	.....	L.....

QE04.1

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
19259P 30 0			COINSTAR INC.....		...03/01/2013	GREENTREE BROKERAGE.....	385.000	19,551	XXX.....		L.....
22002T 10 8			CORPORATE OFFICE PROPERTIES.....		...02/13/2013	CANTOR FITZGERALD & CO.....	389.000	10,250	XXX.....		L.....
227046 10 9			CROCS INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	437.000	6,645	XXX.....		L.....
25659P 40 2			DOLAN CO/THE.....		...02/13/2013	CANTOR FITZGERALD & CO.....	2,040.000	6,970	XXX.....		L.....
278715 20 6			EBIX INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	515.000	10,116	XXX.....		L.....
278715 20 6			EBIX INC.....		...02/22/2013	CANTOR FITZGERALD & CO.....	1,876.000	26,133	XXX.....		L.....
292218 10 4			EMPLOYERS HOLDINGS INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	422.000	8,998	XXX.....		L.....
29275Y 10 2			ENERSYS.....		...02/13/2013	CANTOR FITZGERALD & CO.....	229.000	9,497	XXX.....		L.....
302104 10 4			EXONE COMPANY.....		...02/07/2013	FRIEDMAN BILLING.....	12,000.000	216,000	XXX.....		L.....
320209 10 9			FIRST FINANCIAL BANCORP.....		...02/13/2013	CANTOR FITZGERALD & CO.....	424.000	6,640	XXX.....		L.....
320209 10 9			FIRST FINANCIAL BANCORP.....		...03/13/2013	GREENTREE BROKERAGE.....	1,297.000	20,457	XXX.....		L.....
337915 10 2			FIRSTMERIT CORPORATION.....		...02/13/2013	CANTOR FITZGERALD & CO.....	425.000	6,664	XXX.....		L.....
343873 10 5			FLUSHING FINANCIAL CORPORATION.....		...02/06/2013	CANTOR FITZGERALD & CO.....	500.000	7,915	XXX.....		L.....
343873 10 5			FLUSHING FINANCIAL CORPORATION.....		...02/07/2013	CANTOR FITZGERALD & CO.....	658.000	10,380	XXX.....		L.....
343873 10 5			FLUSHING FINANCIAL CORPORATION.....		...02/13/2013	CANTOR FITZGERALD & CO.....	1,937.000	31,347	XXX.....		L.....
343873 10 5			FLUSHING FINANCIAL CORPORATION.....		...02/27/2013	CANTOR FITZGERALD & CO.....	958.000	15,341	XXX.....		L.....
343873 10 5			FLUSHING FINANCIAL CORPORATION.....		...02/28/2013	CANTOR FITZGERALD & CO.....	2,099.000	33,403	XXX.....		L.....
378967 10 3			GLOBAL CASH ACCESS HOLDINGS.....		...02/07/2013	CANTOR FITZGERALD & CO.....	2,895.000	18,568	XXX.....		L.....
378967 10 3			GLOBAL CASH ACCESS HOLDINGS.....		...02/13/2013	CANTOR FITZGERALD & CO.....	1,584.000	11,669	XXX.....		L.....
391164 10 0			GREAT PLAINS ENERGY INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	315.000	6,949	XXX.....		L.....
39153L 10 6			GREATBATCH INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	270.000	7,384	XXX.....		L.....
431571 10 8			HILLENBRAND INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	310.000	7,700	XXX.....		L.....
450828 10 8			IBERIABANK CORPORATION.....		...02/13/2013	CANTOR FITZGERALD & CO.....	214.000	11,157	XXX.....		L.....
45768S 10 5			INNOSPEC INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	313.000	12,774	XXX.....		L.....
458334 10 9			INTER PARFUMS INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	473.000	11,079	XXX.....		L.....
48020T 10 1			JONES GROUP INC/THE.....		...02/20/2013	GREENTREE BROKERAGE.....	7,283.000	87,719	XXX.....		L.....
492914 10 6			KEY ENERGY SERVICES INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	995.000	8,472	XXX.....		L.....
500255 10 4			KOHL'S CORP.....		...01/16/2013	STIFEL NICOLAUS & CO.....	10,000.000	428,502	XXX.....		L.....
502403 20 7			LTX-CREDENCE CORPORATION.....		...02/13/2013	CANTOR FITZGERALD & CO.....	1,565.000	10,426	XXX.....		L.....
502403 20 7			LTX-CREDENCE CORPORATION.....		...03/06/2013	CANTOR FITZGERALD & CO.....	2,900.000	16,686	XXX.....		L.....
559079 20 7			MAGELLAN HEALTH SERVICES INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	235.000	12,246	XXX.....		L.....
559079 20 7			MAGELLAN HEALTH SERVICES INC.....		...03/26/2013	CANTOR FITZGERALD & CO.....	574.000	27,545	XXX.....		L.....
576323 10 9			MASTEC INC.....		...02/13/2013	CANTOR FITZGERALD & CO.....	470.000	13,868	XXX.....		L.....
58319P 10 8			MEADOWBROOK INSURANCE GROUP.....		...02/13/2013	CANTOR FITZGERALD & CO.....	1,353.000	8,559	XXX.....		L.....
58319P 10 8			MEADOWBROOK INSURANCE GROUP.....		...03/13/2013	GREENTREE BROKERAGE.....	3,009.000	20,542	XXX.....		L.....
59156R 10 8			METLIFE INC.....		...02/08/2013	SANDLER O'NEIL & PARTNER.....	7,000.000	258,441	XXX.....		L.....
59156R 10 8			METLIFE INC.....		...02/14/2013	SANDLER O'NEIL & PARTNER.....	500.000	18,265	XXX.....		L.....
59156R 10 8			METLIFE INC.....		...02/20/2013	SANDLER O'NEIL & PARTNER.....	10,000.000	360,703	XXX.....		L.....
59156R 10 8			METLIFE INC.....		...02/21/2013	RAYMOND JAMES & ASSOCIATES.....	5,000.000	176,668	XXX.....		L.....
595137 10 0			MICROSEMI CORP.....		...02/13/2013	CANTOR FITZGERALD & CO.....	518.000	11,039	XXX.....		L.....

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		R.....	...02/13/2013	CANTOR FITZGERALD & CO.....	352.000	13,084	XXX.....	.....	L.....
670872 10 0	OM GROUP INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	382.000	10,471	XXX.....	.....	L.....
678026 10 5	OIL STATES INTERNATIONAL INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	123.000	9,791	XXX.....	.....	L.....
68213N 10 9	OMNICELL INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	548.000	9,696	XXX.....	.....	L.....
685564 10 6	ORBITAL SCIENCES CORPORATION.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	1,036.000	16,062	XXX.....	.....	L.....
716748 10 8	PETROQUEST ENERGY INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	1,761.000	7,736	XXX.....	.....	L.....
716748 10 8	PETROQUEST ENERGY INC.....		.....	...03/01/2013	GREENTREE BROKERAGE.....	6,822.000	26,493	XXX.....	.....	L.....
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	651.000	6,004	XXX.....	.....	L.....
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	436.000	10,576	XXX.....	.....	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		.....	...02/20/2013	RAYMOND JAMES & ASSOCIATES.....	10,000.000	562,110	XXX.....	.....	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		.....	...02/21/2013	RAYMOND JAMES & ASSOCIATES.....	5,000.000	275,223	XXX.....	.....	L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	955.000	14,908	XXX.....	.....	L.....
761396 30 8	REVENUESHARES SMALL CAP FUND.....		.....	...03/11/2013	ANCORA ADVISORS LLC.....	895.000	36,990	XXX.....	.....	L.....
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		.....	...02/05/2013	GREENTREE BROKERAGE.....	1,924.000	23,299	XXX.....	.....	L.....
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	806.000	9,354	XXX.....	.....	L.....
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		.....	...03/06/2013	CANTOR FITZGERALD & CO.....	1,484.000	16,981	XXX.....	.....	L.....
860372 10 1	STEWART INFORMATION SERVICES.....		.....	...03/27/2013	GREENTREE BROKERAGE.....	4,176.000	104,805	XXX.....	.....	L.....
879369 10 6	TELEFLEX INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	100.000	7,771	XXX.....	.....	L.....
891777 10 4	TOWER GROUP INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	628.000	12,160	XXX.....	.....	L.....
891777 10 4	TOWER GROUP INC.....		.....	...03/13/2013	CANTOR FITZGERALD & CO.....	5,024.000	48,642	XXX.....	.....	L.....
903236 10 7	URS CORPORATION.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	258.000	10,965	XXX.....	.....	L.....
92046N 10 2	VALUECLICK INC.....		.....	...02/13/2013	CANTOR FITZGERALD & CO.....	619.000	13,643	XXX.....	.....	L.....
97717W 28 1	WISDOMTREE EMERGING MKT SMALL CAP.....		.....	...03/11/2013	ANCORA ADVISORS LLC.....	700.000	36,526	XXX.....	.....	L.....
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		F.....	...02/13/2013	CANTOR FITZGERALD & CO.....	398.000	15,359	XXX.....	.....	L.....
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD.....		.....	...03/13/2013	Stock Merger 891777104.....	9,248.000	161,219	XXX.....	.....	A.....
H27178 10 4	FOSTER WHEELER AG.....		F.....	...02/13/2013	CANTOR FITZGERALD & CO.....	433.000	11,003	XXX.....	.....	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						4,806,025	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....						4,806,025	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....						4,806,025	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						6,774,495	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						53,817,621	XXX.....	116,604	XXX.....

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

QE04.3

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05	36241L	S7	2	GNJO PL 783242 SEQ 3.00 02/15/2026.....	01/15/2013	MBS Paydown 0.76711184.....	12,814	12,814	13,543	13,495	.....	.....	.....	.....0	.....	.....12,814	.....	.....	.....0	32	02/15/2026	1.....
	36241L	S7	2	GNJO PL 783242 SEQ 3.00 02/15/2026.....	02/15/2013	MBS Paydown 0.74686388.....	20,653	20,653	21,828	21,750	.....	.....(267)	.....	.....(267)	.....	.....20,653	.....	.....	.....0	103	02/15/2026	1.....
	36241L	S7	2	GNJO PL 783242 SEQ 3.00 02/15/2026.....	03/15/2013	MBS Paydown 0.734874.....	12,230	12,230	12,925	12,879	.....	.....(33)	.....	.....(33)	.....	.....12,230	.....	.....	.....0	92	02/15/2026	1.....
	38373A	D9	4	GNR 2009-69 PV PAC 4.00 08/20/2039.....	01/20/2013	MBS Paydown 0.36050926.....	11,383	11,383	11,972	11,912	.....	.....	.....	.....0	.....	.....11,383	.....	.....	.....0	38	08/20/2039	1.....
	38373A	D9	4	GNR 2009-69 PV PAC 4.00 08/20/2039.....	02/20/2013	MBS Paydown 0.34378409.....	11,206	11,206	11,785	11,726	.....	.....(26)	.....	.....(26)	.....	.....11,206	.....	.....	.....0	75	08/20/2039	1.....
	38373A	D9	4	GNR 2009-69 PV PAC 4.00 08/20/2039.....	03/20/2013	MBS Paydown 0.32709528.....	11,182	11,182	11,760	11,701	.....	.....(52)	.....	.....(52)	.....	.....11,182	.....	.....	.....0	112	08/20/2039	1.....
	38375C	6N	5	GNR 2012-116 PG PAC 2.00 10/20/2040.....	02/20/2013	MBS Paydown 0.97879906.....	7,338	7,338	7,532	7,532	.....	.....(28)	.....	.....(28)	.....	.....7,338	.....	.....	.....0	12	10/20/2040	1.....
	38375C	6N	5	GNR 2012-116 PG PAC 2.00 10/20/2040.....	03/20/2013	MBS Paydown 0.9736645.....	3,081	3,081	3,162	3,162	.....	.....(2)	.....	.....(2)	.....	.....3,081	.....	.....	.....0	10	10/20/2040	1.....
	38375G	2G	5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....	01/20/2013	MBS Paydown 0.9745159.....	6,856	6,856	6,852	6,852	.....	.....	.....	.....0	.....	.....6,856	.....	.....	.....0	9	09/20/2040	1.....
	38375G	2G	5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....	02/20/2013	MBS Paydown 0.96846889.....	7,226	7,226	7,222	7,222	.....	.....0	.....	.....0	.....	.....7,226	.....	.....	.....0	18	09/20/2040	1.....
	38375G	2G	5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....	03/20/2013	MBS Paydown 0.96211543.....	7,592	7,592	7,588	7,588	.....	.....0	.....	.....0	.....	.....7,592	.....	.....	.....0	28	09/20/2040	1.....
	38375Q	EX	3	GNR 2008-33 PA PAC 4.00 03/20/2036.....	01/20/2013	MBS Paydown 0.17015589.....	53,687	53,687	55,012	54,026	.....	.....(105)	.....	.....(105)	.....	.....53,687	.....	.....	.....0	179	03/20/2036	1.....
	38375Q	EX	3	GNR 2008-33 PA PAC 4.00 03/20/2036.....	02/20/2013	MBS Paydown 0.15058009.....	58,727	58,727	60,177	59,098	.....	.....(210)	.....	.....(210)	.....	.....58,727	.....	.....	.....0	392	03/20/2036	1.....
	38375Q	EX	3	GNR 2008-33 PA PAC 4.00 03/20/2036.....	03/20/2013	MBS Paydown 0.13203142.....	55,646	55,646	57,020	55,998	.....	.....(243)	.....	.....(243)	.....	.....55,646	.....	.....	.....0	556	03/20/2036	1.....
	38376E	VJ	1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....	01/16/2013	MBS Paydown 0.41573343.....	24,558	24,558	25,730	25,541	.....	.....	.....	.....0	.....	.....24,558	.....	.....	.....0	82	04/16/2039	1.....
	38376E	VJ	1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....	02/16/2013	MBS Paydown 0.40344951.....	24,752	24,752	25,934	25,743	.....	.....(32)	.....	.....(32)	.....	.....24,752	.....	.....	.....0	165	04/16/2039	1.....
	38376E	VJ	1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....	03/16/2013	MBS Paydown 0.393923.....	19,196	19,196	20,112	19,964	.....	.....(51)	.....	.....(51)	.....	.....19,196	.....	.....	.....0	192	04/16/2039	1.....
	38376X	L5	0	GNR 2010-31 AP PAC 4.00 08/20/38.....	01/20/2013	MBS Paydown 0.7604197.....	24,650	24,650	25,647	25,450	.....	.....	.....	.....0	.....	.....24,650	.....	.....	.....0	82	08/20/2038	1.....
	38376X	L5	0	GNR 2010-31 AP PAC 4.00 08/20/38.....	02/20/2013	MBS Paydown 0.75062485.....	24,487	24,487	25,477	25,282	.....	.....(15)	.....	.....(15)	.....	.....24,487	.....	.....	.....0	163	08/20/2038	1.....
	38376X	L5	0	GNR 2010-31 AP PAC 4.00 08/20/38.....	03/20/2013	MBS Paydown 0.74089484.....	24,325	24,325	25,309	25,114	.....	.....(30)	.....	.....(30)	.....	.....24,325	.....	.....	.....0	243	08/20/2038	1.....
	38377E	NN	0	GNR 2010-42 NH PAC 4.00 04/20/39.....	01/20/2013	MBS Paydown 0.67221191.....	40,495	40,495	42,026	41,695	.....	.....(70)	.....	.....(70)	.....	.....40,495	.....	.....	.....0	135	04/20/2039	1.....
	38377E	NN	0	GNR 2010-42 NH PAC 4.00 04/20/39.....	02/20/2013	MBS Paydown 0.65077701.....	42,870	42,870	44,490	44,140	.....	.....(220)	.....	.....(220)	.....	.....42,870	.....	.....	.....0	286	04/20/2039	1.....
	38377E	NN	0	GNR 2010-42 NH PAC 4.00 04/20/39.....	03/20/2013	MBS Paydown 0.62860247.....	44,349	44,349	46,025	45,663	.....	.....(345)	.....	.....(345)	.....	.....44,349	.....	.....	.....0	443	04/20/2039	1.....
	38377L	ZD	3	GNR 2010-127 NH PAC 3.00 02/20/39.....	01/20/2013	MBS Paydown 0.84009894.....	18,212	18,212	18,761	18,640	.....	.....	.....	.....0	.....	.....18,212	.....	.....	.....0	46	02/20/2039	1.....
	38377L	ZD	3	GNR 2010-127 NH PAC 3.00 02/20/39.....	02/20/2013	MBS Paydown 0.83077919.....	18,640	18,640	19,202	19,078	.....	.....(8)	.....	.....(8)	.....	.....18,640	.....	.....	.....0	93	02/20/2039	1.....
	38377L	ZD	3	GNR 2010-127 NH PAC 3.00 02/20/39.....	03/20/2013	MBS Paydown 0.82124975.....	19,059	19,059	19,634	19,507	.....	.....(16)	.....	.....(16)	.....	.....19,059	.....	.....	.....0	143	02/20/2039	1.....
	38377M	G4	2	GNR 2010-147 BA PAC 3.50 02/20/2038.....	01/20/2013	MBS Paydown 0.21680296.....	80,971	80,971	84,096	81,551	.....	.....(9)	.....	.....(9)	.....	.....80,971	.....	.....	.....0	236	02/20/2038	1.....
	38377M	G4	2	GNR 2010-147 BA PAC 3.50 02/20/2038.....	02/20/2013	MBS Paydown 0.17648968.....	80,627	80,627	83,738	81,204	.....	.....(225)	.....	.....(225)	.....	.....80,627	.....	.....	.....0	470	02/20/2038	1.....
	38377M	G4	2	GNR 2010-147 BA PAC 3.50 02/20/2038.....	03/20/2013	MBS Paydown 0.13634741.....	80,285	80,285	83,383	80,860	.....	.....(437)	.....	.....(437)	.....	.....80,285	.....	.....	.....0	702	02/20/2038	1.....
	38377W	W9	1	GNR 2011-106 ME PAC 3.00 06/20/38.....	01/20/2013	MBS Paydown 0.85800982.....	53,905	53,905	56,398	55,670	.....	.....	.....	.....0	.....	.....53,905	.....	.....	.....0	135	06/20/2038	1.....
	38377W	W9	1	GNR 2011-106 ME PAC 3.00 06/20/38.....	02/20/2013	MBS Paydown 0.81316251.....	135,439	135,439	141,703	139,874	.....	.....(1,343)	.....	.....(1,343)	.....	.....135,439	.....	.....	.....0	677	06/20/2038	1.....
	38377W	W9	1	GNR 2011-106 ME PAC 3.00 06/20/38.....	03/20/2013	MBS Paydown 0.77859691.....	104,388	104,388	109,216	107,807	.....	.....(518)	.....	.....(518)	.....	.....104,388	.....	.....	.....0	783	06/20/2038	1.....
	912828	HQ	6	U.S. TREASURY NOTES 2.875 01/31/2013.....	01/31/2013	Maturity 100.0.....	515,000	515,000	541,474	515,558	.....	.....(558)	.....	.....(558)	.....	.....515,000	.....	.....	.....0	7,403	01/31/2013	1.....
0599999.	Total - Bonds - U.S. Government.....						1,655,827	1,655,827	1,726,733	1,683,281	0	(4,843)	0	(4,843)	0	1,655,827	0	0	0	14,136	XXX...	..XXX...

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025.....			03/01/2013	Sinking Fund Redemption 100.0.....		55,000	55,000	56,100	55,994	.....	.....(994)	.....	.....(994)	.....	.....55,000	.....	.....	.....0	1,485	03/01/2025	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....						55,000	55,000	56,100	55,994	0	(994)	0	(994)	0	55,000	0	0	0	1,485	XXX...	XXX....

Bonds - U.S. Special Revenue and Special Assessment

040665 AK 7	AZ ST UNIV REF B TXB 5.05 03/01/2014.....			03/01/2013	Sinking Fund Redemption 100.0.....		130,000	130,000	129,824	129,954	.....	.....46	.....	.....46	.....	.....130,000	.....	.....	.....0	3,283	03/01/2014	1FE.....
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021.....			02/15/2013	Sinking Fund Redemption 100.0.....		100,000	100,000	100,100	100,073	.....	.....(73)	.....	.....(73)	.....	.....100,000	.....	.....	.....0	3,313	02/15/2021	1FE.....
20774W G9 6	CT HSG FIN 4.00 11/15/2040.....			01/03/2013	Partial Call 100.0.....		40,000	40,000	41,633	41,429	.....	.....(1,429)	.....	.....(1,429)	.....	.....40,000	.....	.....	.....0	213	11/15/2040	1FE.....
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....			01/15/2013	MBS Paydown 0.12233285.....		10,945	10,945	11,099	11,032	.....	.....	.....	.....0	.....	.....10,945	.....	.....	.....0	50	05/01/2021	1.....
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....			02/15/2013	MBS Paydown 0.11787852.....		10,156	10,156	10,299	10,237	.....	.....(4)	.....	.....(4)	.....	.....10,156	.....	.....	.....0	93	05/01/2021	1.....
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....			03/15/2013	MBS Paydown 0.1127046.....		11,797	11,797	11,962	11,890	.....	.....(8)	.....	.....(8)	.....	.....11,797	.....	.....	.....0	162	05/01/2021	1.....
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....			01/15/2013	MBS Paydown 0.13453264.....		10,604	10,604	10,803	10,706	.....	.....	.....	.....0	.....	.....10,604	.....	.....	.....0	49	04/01/2022	1.....
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....			02/15/2013	MBS Paydown 0.129353.....		10,359	10,359	10,554	10,459	.....	.....(4)	.....	.....(4)	.....	.....10,359	.....	.....	.....0	95	04/01/2022	1.....
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....			03/15/2013	MBS Paydown 0.12560956.....		7,487	7,487	7,627	7,559	.....	.....(6)	.....	.....(6)	.....	.....7,487	.....	.....	.....0	103	04/01/2022	1.....
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25.....			01/15/2013	MBS Paydown 0.30924649.....		37,579	37,579	39,387	38,683	.....	.....	.....	.....0	.....	.....37,579	.....	.....	.....0	141	03/01/2025	1.....
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25.....			02/15/2013	MBS Paydown 0.29744947.....		35,391	35,391	37,094	36,431	.....	.....(46)	.....	.....(46)	.....	.....35,391	.....	.....	.....0	265	03/01/2025	1.....
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25.....			03/15/2013	MBS Paydown 0.28749437.....		29,865	29,865	31,303	30,743	.....	.....(76)	.....	.....(76)	.....	.....29,865	.....	.....	.....0	336	03/01/2025	1.....
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015.....			01/18/2013	MBS Paydown 0.18387223.....		5,978	5,978	5,955	5,968	.....	.....0	.....	.....0	.....	.....5,978	.....	.....	.....0	26	08/18/2015	1.....
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015.....			02/18/2013	MBS Paydown 0.17528224.....		8,590	8,590	8,557	8,576	.....	.....1	.....	.....1	.....	.....8,590	.....	.....	.....0	74	08/18/2015	1.....
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015.....			03/18/2013	MBS Paydown 0.1678476.....		7,435	7,435	7,406	7,423	.....	.....2	.....	.....2	.....	.....7,435	.....	.....	.....0	96	08/18/2015	1.....
3133XU MS 9	FED HOME LN BANK 4.50 09/13/2019.....			02/07/2013	ANCORA ADVISORS LLC.....		1,791,585	1,500,000	1,635,437	1,603,437	.....	.....(1,415)	.....	.....(1,415)	.....	.....1,602,022	.....	.....189,563	189,563	27,188	09/13/2019	1.....
3135G0 MR 1	FANNIE MAE 0.85 07/18/2016.....			01/18/2013	Call 100.0.....		1,090,000	1,090,000	1,090,453	1,090,385	.....	.....(453)	.....	.....(453)	.....	.....1,090,000	.....	.....	.....0	4,633	07/18/2016	1.....
3135G0 NU 3	FANNIE MAE 0.70 02/22/2016.....			02/22/2013	Call 100.0.....		2,390,000	2,390,000	2,391,434	2,391,354	.....	.....(1,430)	.....	.....(1,430)	.....	.....2,390,000	.....	.....	.....0	8,365	02/22/2016	1.....
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....			01/25/2013	MBS Paydown 0.62090516.....		179,567	179,567	182,906	181,706	.....	.....(1,721)	.....	.....(1,721)	.....	.....179,567	.....	.....	.....0	524	08/25/2036	1.....
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....			02/25/2013	MBS Paydown 0.56802843.....		142,767	142,767	145,422	144,468	.....	.....(1,306)	.....	.....(1,306)	.....	.....142,767	.....	.....	.....0	833	08/25/2036	1.....
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....			03/25/2013	MBS Paydown 0.52375961.....		119,526	119,526	121,748	120,949	.....	.....(1,061)	.....	.....(1,061)	.....	.....119,526	.....	.....	.....0	1,046	08/25/2036	1.....
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....			01/25/2013	MBS Paydown 0.90039098.....		25,450	25,450	27,060	26,696	.....	.....	.....	.....0	.....	.....25,450	.....	.....	.....0	74	01/25/2023	1.....
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....			02/25/2013	MBS Paydown 0.89400995.....		25,524	25,524	27,139	26,773	.....	.....(32)	.....	.....(32)	.....	.....25,524	.....	.....	.....0	149	01/25/2023	1.....
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....			03/25/2013	MBS Paydown 0.88761031.....		25,599	25,599	27,218	26,851	.....	.....(63)	.....	.....(63)	.....	.....25,599	.....	.....	.....0	224	01/25/2023	1.....
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....			01/25/2013	MBS Paydown 0.9333048.....		16,077	16,077	17,167	16,891	.....	.....	.....	.....0	.....	.....16,077	.....	.....	.....0	47	07/25/2026	1.....
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....			02/25/2013	MBS Paydown 0.928754.....		16,123	16,123	17,217	16,940	.....	.....(24)	.....	.....(24)	.....	.....16,123	.....	.....	.....0	94	07/25/2026	1.....
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....			03/25/2013	MBS Paydown 0.92418993.....		16,170	16,170	17,267	16,989	.....	.....(47)	.....	.....(47)	.....	.....16,170	.....	.....	.....0	141	07/25/2026	1.....
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....			01/25/2013	MBS Paydown 0.54355139.....		125,389	125,389	131,463	128,014	.....	.....1,227	.....	.....1,227	.....	.....125,389	.....	.....	.....0	418	11/25/2040	1.....
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....			02/25/2013	MBS Paydown 0.43519865.....		216,705	216,705	227,202	221,242	.....	.....(2,079)	.....	.....(2,079)	.....	.....216,705	.....	.....	.....0	1,445	11/25/2040	1.....
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....			03/25/2013	MBS Paydown 0.3652512.....		139,895	139,895	146,671	142,823	.....	.....(1,190)	.....	.....(1,190)	.....	.....139,895	.....	.....	.....0	1,399	11/25/2040	1.....
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....			01/25/2013	MBS Paydown 0.94600209.....		4,770	4,770	4,792	4,789	.....	.....	.....	.....0	.....	.....4,770	.....	.....	.....0	8	09/25/2040	1.....
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....			02/25/2013	MBS Paydown 0.93905988.....		4,964	4,964	4,987	4,984	.....	.....(0)	.....	.....(0)	.....	.....4,964	.....	.....	.....0	17	09/25/2040	1.....
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....			03/25/2013	MBS Paydown 0.93184981.....		5,155	5,155	5,179	5,176	.....	.....(1)	.....	.....(1)	.....	.....5,155	.....	.....	.....0	26	09/25/2040	1.....

QE05.1

SCHEDULE D - PART 4

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

QE052

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....	.....	01/25/2013	MBS Paydown 0.95915004.....	.....	.....11,407	11,407	11,714	11,670	.....	.....	.....	.....0	.....	.....11,407	.....	.....	.....0	21	02/25/2041	1.....
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....	.....	02/25/2013	MBS Paydown 0.9531641.....	.....	.....11,972	11,972	12,294	12,248	.....	.....(9)	.....	.....(9)	.....	.....11,972	.....	.....	.....0	45	02/25/2041	1.....
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....	.....	03/25/2013	MBS Paydown 0.946899.....	.....	.....12,530	12,530	12,867	12,819	.....	.....(18)	.....	.....(18)	.....	.....12,530	.....	.....	.....0	70	02/25/2041	1.....
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	.....	01/25/2013	MBS Paydown 0.95996231.....	.....	.....11,799	11,799	12,382	12,354	.....	.....	.....	.....0	.....	.....11,799	.....	.....	.....0	30	01/25/2038	1.....
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	.....	02/25/2013	MBS Paydown 0.95257719.....	.....	.....18,463	18,463	19,374	19,331	.....	.....(241)	.....	.....(241)	.....	.....18,463	.....	.....	.....0	92	01/25/2038	1.....
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	.....	03/25/2013	MBS Paydown 0.9471749.....	.....	.....13,506	13,506	14,173	14,141	.....	.....(17)	.....	.....(17)	.....	.....13,506	.....	.....	.....0	101	01/25/2038	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....	.....	01/25/2013	MBS Paydown 0.97952503.....	.....	.....5,681	5,681	5,755	5,749	.....	.....	.....	.....0	.....	.....5,681	.....	.....	.....0	9	07/25/2041	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....	.....	02/25/2013	MBS Paydown 0.97454087.....	.....	.....6,081	6,081	6,160	6,154	.....	.....(2)	.....	.....(2)	.....	.....6,081	.....	.....	.....0	20	07/25/2041	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....	.....	03/25/2013	MBS Paydown 0.96923176.....	.....	.....6,477	6,477	6,562	6,555	.....	.....(4)	.....	.....(4)	.....	.....6,477	.....	.....	.....0	32	07/25/2041	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....	.....	01/25/2013	MBS Paydown 0.98842011.....	.....	.....2,792	2,792	2,784	2,784	.....	.....(9)	.....	.....(9)	.....	.....2,792	.....	.....	.....0	4	05/25/2039	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....	.....	02/25/2013	MBS Paydown 0.9824042.....	.....	.....5,595	5,595	5,578	5,578	.....	.....(4)	.....	.....(4)	.....	.....5,595	.....	.....	.....0	16	05/25/2039	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....	.....	03/25/2013	MBS Paydown 0.97823357.....	.....	.....3,879	3,879	3,867	3,867	.....	.....(8)	.....	.....(8)	.....	.....3,879	.....	.....	.....0	17	05/25/2039	1.....
3136AA	MJ	1	FNR 2012-139 BH PAC 2.00 02/25/2042.....	.....	03/25/2013	MBS Paydown 0.98243395.....	.....	.....5,869	5,869	5,985	5,985	.....	.....(1)	.....	.....(1)	.....	.....5,869	.....	.....	.....0	10	02/25/2042	1.....
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....	.....	02/25/2013	MBS Paydown 0.99162475.....	.....	.....5,168	5,168	5,151	5,151	.....	.....0	.....	.....0	.....	.....5,168	.....	.....	.....0	5	11/25/2042	1.....
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....	.....	03/25/2013	MBS Paydown 0.98686287.....	.....	.....5,619	5,619	5,600	5,600	.....	.....0	.....	.....0	.....	.....5,619	.....	.....	.....0	12	11/25/2042	1.....
3136AC	EK	3	FNR 2013-10 NE PAC 2.00 01/25/42.....	.....	03/25/2013	MBS Paydown 0.99381373.....	.....	.....5,967	5,967	6,036	6,036	.....	.....98	.....	.....98	.....	.....5,967	.....	.....	.....0	10	01/25/2042	1.....
3136F8	3U	7	FANNIE MAE 4.05 02/22/2013.....	.....	02/22/2013	Maturity 100.0.....	.....	.....500,000	500,000	528,545	501,067	.....	.....(1,067)	.....	.....(1,067)	.....	.....500,000	.....	.....	.....0	10,125	02/22/2013	1.....
3136F8	K8	7	FANNIE MAE 4.00 01/22/2013.....	.....	01/22/2013	Maturity 100.0.....	.....	.....1,000,000	1,000,000	987,060	999,816	.....	.....184	.....	.....184	.....	.....1,000,000	.....	.....	.....0	20,000	01/22/2013	1.....
3136G0	C2	5	FANNIE MAE 0.85 09/12/2016.....	.....	03/12/2013	Call 100.0.....	.....	.....1,070,000	1,070,000	1,071,516	1,071,455	.....	.....(1,513)	.....	.....(1,513)	.....	.....1,070,000	.....	.....	.....0	4,548	09/12/2016	1.....
31371L	RK	7	FNCN 255290 PT 4.00 06/01/14.....	.....	01/25/2013	MBS Paydown 0.03565545.....	.....	.....15,666	15,666	16,229	15,803	.....	.....	.....	.....0	.....	.....15,666	.....	.....	.....0	52	06/01/2014	1.....
31371L	RK	7	FNCN 255290 PT 4.00 06/01/14.....	.....	02/25/2013	MBS Paydown 0.03213357.....	.....	.....15,979	15,979	16,553	16,118	.....	.....(23)	.....	.....(23)	.....	.....15,979	.....	.....	.....0	107	06/01/2014	1.....
31371L	RK	7	FNCN 255290 PT 4.00 06/01/14.....	.....	03/25/2013	MBS Paydown 0.02916571.....	.....	.....13,465	13,465	13,949	13,583	.....	.....(40)	.....	.....(40)	.....	.....13,465	.....	.....	.....0	135	06/01/2014	1.....
3137A1	X9	9	FHR 3719 LE SEQ 4.00 08/15/2028.....	.....	01/15/2013	MBS Paydown 0.41292538.....	.....	.....136,221	136,221	140,861	138,109	.....	.....	.....	.....0	.....	.....136,221	.....	.....	.....0	454	08/15/2028	1.....
3137A1	X9	9	FHR 3719 LE SEQ 4.00 08/15/2028.....	.....	02/15/2013	MBS Paydown 0.38984577.....	.....	.....115,398	115,398	119,329	116,997	.....	.....(159)	.....	.....(159)	.....	.....115,398	.....	.....	.....0	769	08/15/2028	1.....
3137A1	X9	9	FHR 3719 LE SEQ 4.00 08/15/2028.....	.....	03/15/2013	MBS Paydown 0.36410573.....	.....	.....128,700	128,700	133,084	130,484	.....	.....(338)	.....	.....(338)	.....	.....128,700	.....	.....	.....0	1,287	08/15/2028	1.....
3137A2	PF	2	FHR 3766 HE PT 3.00 11/15/20.....	.....	01/15/2013	MBS Paydown 0.50746743.....	.....	.....164,411	164,411	166,569	165,697	.....	.....(662)	.....	.....(662)	.....	.....164,411	.....	.....	.....0	411	11/15/2020	1.....
3137A2	PF	2	FHR 3766 HE PT 3.00 11/15/20.....	.....	02/15/2013	MBS Paydown 0.48400217.....	.....	.....108,527	108,527	109,951	109,376	.....	.....(213)	.....	.....(213)	.....	.....108,527	.....	.....	.....0	543	11/15/2020	1.....
3137A2	PF	2	FHR 3766 HE PT 3.00 11/15/20.....	.....	03/15/2013	MBS Paydown 0.46220351.....	.....	.....100,819	100,819	102,142	101,607	.....	.....(72)	.....	.....(72)	.....	.....100,819	.....	.....	.....0	756	11/15/2020	1.....
3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	.....	01/15/2013	MBS Paydown 0.8231012.....	.....	.....10,506	10,506	10,821	10,821	.....	.....	.....	.....0	.....	.....10,506	.....	.....	.....0	24	09/15/2040	1.....
3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	.....	02/15/2013	MBS Paydown 0.81368685.....	.....	.....10,450	10,450	10,763	10,763	.....	.....(5)	.....	.....(5)	.....	.....10,450	.....	.....	.....0	48	09/15/2040	1.....
3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	.....	03/15/2013	MBS Paydown 0.80432298.....	.....	.....10,394	10,394	10,706	10,706	.....	.....(10)	.....	.....(10)	.....	.....10,394	.....	.....	.....0	71	09/15/2040	1.....
3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	.....	01/15/2013	MBS Paydown 0.40740183.....	.....	.....89,437	89,437	92,707	91,317	.....	.....	.....	.....0	.....	.....89,437	.....	.....	.....0	298	09/15/2025	1.....
3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	.....	02/15/2013	MBS Paydown 0.3862943.....	.....	.....79,786	79,786	82,704	81,463	.....	.....(130)	.....	.....(130)	.....	.....79,786	.....	.....	.....0	532	09/15/2025	1.....
3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	.....	03/15/2013	MBS Paydown 0.36593438.....	.....	.....76,961	76,961	79,774	78,578	.....	.....(243)	.....	.....(243)	.....	.....76,961	.....	.....	.....0	770	09/15/2025	1.....
3137A6	FB	3	FHR 3809 GA PAC 4.50 10/15/39.....	.....	01/15/2013	MBS Paydown 0.86450723.....	.....	.....43,060	43,060	45,016	44,306	.....	.....	.....	.....0	.....	.....43,060	.....	.....	.....0	161	10/15/2039	1.....
3137A6	FB	3	FHR 3809 GA PAC 4.50 10/15/39.....	.....	02/15/2013	MBS Paydown 0.83733239.....	.....	.....135,874	135,874	142,047	139,806	.....	.....683	.....	.....683	.....	.....135,874	.....	.....	.....0	1,019	10/15/2039	1.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3137A6	FB	3		03/15/2013	MBS Paydown 0.80432844.....		165,020	165,020	172,516	169,795	.....	.....(461)	.....	.....(461)	.....	.....165,020	.....	.....	.....0	1,856	10/15/2039	1.....
3137A9	J7	2		01/15/2013	MBS Paydown 0.72482762.....		30,708	30,708	32,411	32,179	.....	.....(375)	.....	.....(375)	.....	.....30,708	.....	.....	.....0	90	10/15/2039	1.....
3137A9	J7	2		02/15/2013	MBS Paydown 0.69973457.....		26,975	26,975	28,471	28,268	.....	.....(241)	.....	.....(241)	.....	.....26,975	.....	.....	.....0	157	10/15/2039	1.....
3137A9	J7	2		03/15/2013	MBS Paydown 0.67172387.....		30,112	30,112	31,782	31,554	.....	.....(456)	.....	.....(456)	.....	.....30,112	.....	.....	.....0	263	10/15/2039	1.....
3137A9	VR	4		01/15/2013	MBS Paydown 0.87751249.....		22,720	22,720	23,785	23,669	.....	.....(471)	.....	.....(471)	.....	.....22,720	.....	.....	.....0	76	08/15/2038	1.....
3137A9	VR	4		02/15/2013	MBS Paydown 0.87273211.....		9,226	9,226	9,659	9,612	.....	.....(5)	.....	.....(5)	.....	.....9,226	.....	.....	.....0	62	08/15/2038	1.....
3137A9	VR	4		03/15/2013	MBS Paydown 0.86094959.....		22,740	22,740	23,806	23,690	.....	.....(470)	.....	.....(470)	.....	.....22,740	.....	.....	.....0	227	08/15/2038	1.....
3137AE	LS	2		01/15/2013	MBS Paydown 0.90451672.....		8,822	8,822	9,018	9,011	.....	.....	.....	.....0	.....	.....8,822	.....	.....	.....0	15	12/15/2037	1.....
3137AE	LS	2		02/15/2013	MBS Paydown 0.89820213.....		6,094	6,094	6,229	6,224	.....	.....(3)	.....	.....(3)	.....	.....6,094	.....	.....	.....0	20	12/15/2037	1.....
3137AE	LS	2		03/15/2013	MBS Paydown 0.88961707.....		8,285	8,285	8,468	8,462	.....	.....(7)	.....	.....(7)	.....	.....8,285	.....	.....	.....0	41	12/15/2037	1.....
3137AF	ZA	3		01/15/2013	MBS Paydown 0.66806515.....		32,904	32,904	34,060	33,474	.....	.....	.....	.....0	.....	.....32,904	.....	.....	.....0	82	11/15/2025	1.....
3137AF	ZA	3		02/15/2013	MBS Paydown 0.64191527.....		37,394	37,394	38,709	38,042	.....	.....(58)	.....	.....(58)	.....	.....37,394	.....	.....	.....0	187	11/15/2025	1.....
3137AF	ZA	3		03/15/2013	MBS Paydown 0.62017538.....		31,088	31,088	32,181	31,627	.....	.....(98)	.....	.....(98)	.....	.....31,088	.....	.....	.....0	233	11/15/2025	1.....
3137AJ	HW	7		01/15/2013	MBS Paydown 0.91751198.....		11,851	11,851	12,110	12,100	.....	.....	.....	.....0	.....	.....11,851	.....	.....	.....0	20	08/15/2040	1.....
3137AJ	HW	7		02/15/2013	MBS Paydown 0.90977504.....		12,650	12,650	12,927	12,916	.....	.....(5)	.....	.....(5)	.....	.....12,650	.....	.....	.....0	42	08/15/2040	1.....
3137AJ	HW	7		03/15/2013	MBS Paydown 0.90266897.....		11,618	11,618	11,873	11,863	.....	.....(9)	.....	.....(9)	.....	.....11,618	.....	.....	.....0	58	08/15/2040	1.....
3137AR	RT	5		02/15/2013	MBS Paydown 0.97196098.....		3,398	3,398	3,479	3,479	.....	.....(0)	.....	.....(0)	.....	.....3,398	.....	.....	.....0	6	03/15/2041	1.....
3137AR	RT	5		03/15/2013	MBS Paydown 0.96678264.....		3,599	3,599	3,684	3,684	.....	.....(2)	.....	.....(2)	.....	.....3,599	.....	.....	.....0	12	03/15/2041	1.....
3137AS	Q8	0		01/15/2013	MBS Paydown 0.98326737.....		2,496	2,496	2,614	2,610	.....	.....	.....	.....0	.....	.....2,496	.....	.....	.....0	6	12/15/2040	1.....
3137AS	Q8	0		02/15/2013	MBS Paydown 0.97913905.....		2,663	2,663	2,789	2,785	.....	.....(3)	.....	.....(3)	.....	.....2,663	.....	.....	.....0	13	12/15/2040	1.....
3137AS	Q8	0		03/15/2013	MBS Paydown 0.97475347.....		2,829	2,829	2,963	2,958	.....	.....(5)	.....	.....(5)	.....	.....2,829	.....	.....	.....0	21	12/15/2040	1.....
3137AT	W5	7		01/15/2013	MBS Paydown 0.98709522.....		4,563	4,563	4,580	4,578	.....	.....	.....	.....0	.....	.....4,563	.....	.....	.....0	7	04/15/2041	1.....
3137AT	W5	7		02/15/2013	MBS Paydown 0.98081239.....		12,566	12,566	12,613	12,609	.....	.....(1)	.....	.....(1)	.....	.....12,566	.....	.....	.....0	37	04/15/2041	1.....
3137AT	W5	7		03/15/2013	MBS Paydown 0.97609135.....		9,442	9,442	9,477	9,475	.....	.....(2)	.....	.....(2)	.....	.....9,442	.....	.....	.....0	41	04/15/2041	1.....
3137AU	VJ	5		01/15/2013	MBS Paydown 0.98592405.....		6,736	6,736	6,761	6,760	.....	.....	.....	.....0	.....	.....6,736	.....	.....	.....0	8	09/15/2041	1.....
3137AU	VJ	5		02/15/2013	MBS Paydown 0.98064056.....		7,133	7,133	7,159	7,158	.....	.....(1)	.....	.....(1)	.....	.....7,133	.....	.....	.....0	18	09/15/2041	1.....
3137AU	VJ	5		03/15/2013	MBS Paydown 0.97506564.....		7,526	7,526	7,554	7,553	.....	.....(1)	.....	.....(1)	.....	.....7,526	.....	.....	.....0	28	09/15/2041	1.....
31393W	W8	8		01/15/2013	MBS Paydown 0.16586081.....		6,612	6,612	6,436	6,520	.....	.....	.....	.....0	.....	.....6,612	.....	.....	.....0	25	01/15/2033	1.....
31393W	W8	8		02/15/2013	MBS Paydown 0.16153827.....		6,484	6,484	6,312	6,394	.....	.....3	.....	.....3	.....	.....6,484	.....	.....	.....0	49	01/15/2033	1.....
31393W	W8	8		03/15/2013	MBS Paydown 0.15364364.....		11,842	11,842	11,527	11,678	.....	.....12	.....	.....12	.....	.....11,842	.....	.....	.....0	133	01/15/2033	1.....
31393Y	YS	8		01/25/2013	MBS Paydown 0.7156236.....		206,645	206,645	209,551	206,744	.....	.....(195)	.....	.....(195)	.....	.....206,645	.....	.....	.....0	775	10/25/2028	1.....
31393Y	YS	8		02/25/2013	MBS Paydown 0.6279418.....		175,364	175,364	177,830	175,447	.....	.....(145)	.....	.....(145)	.....	.....175,364	.....	.....	.....0	1,315	10/25/2028	1.....
31393Y	YS	8		03/25/2013	MBS Paydown 0.54202738.....		171,829	171,829	174,245	171,911	.....	.....(181)	.....	.....(181)	.....	.....171,829	.....	.....	.....0	1,933	10/25/2028	1.....
31394A	PY	6		01/25/2013	MBS Paydown 0.06421835.....		176,678	176,678	182,089	176,682	.....	.....(248)	.....	.....(248)	.....	.....176,678	.....	.....	.....0	663	11/25/2031	1.....
31394A	PY	6		02/25/2013	MBS Paydown 0.0.....		128,437	128,437	132,370	128,439	.....	.....242	.....	.....242	.....	.....128,437	.....	.....	.....0	963	11/25/2031	1.....
31394F	UT	0		01/25/2013	MBS Paydown 0.43260518.....		187,131	187,131	190,289	179,376	.....	.....15	.....	.....15	.....	.....187,131	.....	.....	.....0	702	08/25/2033	1.....

SCHEDULE D - PART 4

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

QE054

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)	
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033.....			02/25/2013	MBS Paydown 0.30900593.....		191,332	191,332	194,560	183,402		(31)		(31)	191,332				0	1,435	08/25/2033	1.....	
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033.....			03/25/2013	MBS Paydown 0.24486578.....		99,289	99,289	100,964	95,174		89		89	99,289				0	1,117	08/25/2033	1.....	
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....			01/15/2013	MBS Paydown 0.25991058.....		40,437	40,437	40,813	40,434		(23)		(23)	40,437				0	202	09/15/2017	1.....	
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....			02/15/2013	MBS Paydown 0.23809689.....		21,814	21,814	22,017	21,812		12		12	21,814				0	218	09/15/2017	1.....	
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....			03/15/2013	MBS Paydown 0.17575247.....		62,344	62,344	62,924	62,340		(84)		(84)	62,344				0	935	09/15/2017	1.....	
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....			01/15/2013	MBS Paydown 0.62240341.....		18,224	18,224	18,714	18,418		(30)		(30)	18,224				0	61	12/15/2018	1.....	
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....			02/15/2013	MBS Paydown 0.59854967.....		17,890	17,890	18,371	18,080		(39)		(39)	17,890				0	119	12/15/2018	1.....	
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....			03/15/2013	MBS Paydown 0.57913834.....		14,559	14,559	14,950	14,713		(13)		(13)	14,559				0	146	12/15/2018	1.....	
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....			01/15/2013	MBS Paydown 0.11574315.....		30,430	30,430	31,372	30,522				0	30,430				0	127	02/15/2032	1.....	
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....			02/15/2013	MBS Paydown 0.09163937.....		36,156	36,156	37,274	36,264		(40)		(40)	36,156				0	301	02/15/2032	1.....	
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....			03/15/2013	MBS Paydown 0.06734089.....		36,448	36,448	37,575	36,557		(85)		(85)	36,448				0	456	02/15/2032	1.....	
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....			01/15/2013	MBS Paydown 0.32778973.....		87,526	87,526	90,740	87,866		(90)		(90)	87,526				0	365	08/15/2032	1.....	
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....			02/15/2013	MBS Paydown 0.28801256.....		59,666	59,666	61,857	59,898		(58)		(58)	59,666				0	497	08/15/2032	1.....	
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....			03/15/2013	MBS Paydown 0.24046053.....		71,328	71,328	73,947	71,605		(181)		(181)	71,328				0	892	08/15/2032	1.....	
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....			01/15/2013	MBS Paydown 0.643029.....		24,684	24,684	25,143	24,847		(29)		(29)	24,684				0	93	06/15/2019	1.....	
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....			02/15/2013	MBS Paydown 0.608454.....		34,575	34,575	35,218	34,803		(127)		(127)	34,575				0	259	06/15/2019	1.....	
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....			03/15/2013	MBS Paydown 0.58325459.....		25,199	25,199	25,668	25,366		(60)		(60)	25,199				0	283	06/15/2019	1.....	
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....			01/15/2013	MBS Paydown 0.56359225.....		56,952	56,952	59,550	57,543				0	56,952				0	237	07/15/2033	1.....	
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....			02/15/2013	MBS Paydown 0.51396832.....		74,436	74,436	77,832	75,208		(213)		(213)	74,436				0	620	07/15/2033	1.....	
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....			03/15/2013	MBS Paydown 0.47431749.....		59,476	59,476	62,190	60,093		(135)		(135)	59,476				0	743	07/15/2033	1.....	
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....			01/15/2013	MBS Paydown 0.74229352.....		25,313	25,313	25,567	25,399		(10)		(10)	25,313				0	95	11/15/2019	1.....	
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....			02/15/2013	MBS Paydown 0.71706707.....		25,226	25,226	25,479	25,312		(16)		(16)	25,226				0	189	11/15/2019	1.....	
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....			03/15/2013	MBS Paydown 0.69102698.....		26,040	26,040	26,300	26,128		(26)		(26)	26,040				0	293	11/15/2019	1.....	
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....			01/15/2013	MBS Paydown 0.6447467.....		81,674	81,674	84,660	82,083		64		64	81,674				0	340	09/15/2033	1.....	
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....			02/15/2013	MBS Paydown 0.58952719.....		102,929	102,929	106,693	103,445		(279)		(279)	102,929				0	858	09/15/2033	1.....	
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....			03/15/2013	MBS Paydown 0.54017345.....		91,995	91,995	95,359	92,456		(289)		(289)	91,995				0	1,150	09/15/2033	1.....	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....			01/15/2013	MBS Paydown 0.09142268.....		19,578	19,578	19,595	19,555				0	19,578				0	90	08/15/2033	1.....	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....			02/15/2013	MBS Paydown 0.07918356.....		23,254	23,254	23,274	23,227		2		2	23,254				0	213	08/15/2033	1.....	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....			03/15/2013	MBS Paydown 0.06570068.....		25,617	25,617	25,640	25,587		7		7	25,617				0	352	08/15/2033	1.....	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....			01/15/2013	MBS Paydown 0.58157677.....		95,490	95,490	99,160	94,616		(175)		(175)	95,490				0	398	05/15/2033	1.....	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....			02/15/2013	MBS Paydown 0.50461618.....		92,353	92,353	95,903	91,508		(278)		(278)	92,353				0	770	05/15/2033	1.....	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....			03/15/2013	MBS Paydown 0.43085235.....		88,517	88,517	91,919	87,707		(365)		(365)	88,517				0	1,106	05/15/2033	1.....	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....			01/15/2013	MBS Paydown 0.02384568.....		16,679	16,679	16,934	16,694				0	16,679				0	69	02/15/2024	1.....	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....			02/15/2013	MBS Paydown 0.01647095.....		16,556	16,556	16,810	16,572		(11)		(11)	16,556				0	138	02/15/2024	1.....	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....			03/15/2013	MBS Paydown 0.01045518.....		13,505	13,505	13,712	13,518		(18)		(18)	13,505				0	169	02/15/2024	1.....	
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035.....			03/15/2013	MBS Paydown 0.96036343.....		56,805	56,805	58,633	55,329		(799)		(799)	56,805				0	781	01/15/2035	1.....	

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031.....			01/15/2013	MBS Paydown 0.00419153.....		142,791	142,791	148,235	142,671	.....	.....(77)	.....	.....(77)	.....	.....142,791	.....	.....	.....0	595	07/15/2031	1.....
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031.....			02/15/2013	MBS Paydown 0.0.....		5,583	5,583	5,796	5,578	.....	.....201	.....	.....201	.....	.....5,583	.....	.....	.....0	47	07/15/2031	1.....
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034.....			02/15/2013	MBS Paydown 0.92538993.....		149,220	149,220	154,420	146,217	.....	.....11,197	.....	.....11,197	.....	.....149,220	.....	.....	.....0	1,244	05/15/2034	1.....
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034.....			03/15/2013	MBS Paydown 0.85111431.....		148,551	148,551	153,727	145,561	.....	.....(1,263)	.....	.....(1,263)	.....	.....148,551	.....	.....	.....0	1,857	05/15/2034	1.....
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....			01/25/2013	MBS Paydown 0.51398372.....		228,075	228,075	233,207	228,474	.....	.....(687)	.....	.....(687)	.....	.....228,075	.....	.....	.....0	950	01/25/2035	1.....
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....			02/25/2013	MBS Paydown 0.42309612.....		181,775	181,775	185,865	182,093	.....	.....(487)	.....	.....(487)	.....	.....181,775	.....	.....	.....0	1,515	01/25/2035	1.....
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....			03/25/2013	MBS Paydown 0.37343149.....		99,329	99,329	101,564	99,503	.....	.....(15)	.....	.....(15)	.....	.....99,329	.....	.....	.....0	1,242	01/25/2035	1.....
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....			01/25/2013	MBS Paydown 0.6177868.....		98,693	98,693	102,456	97,563	.....	.....(8)	.....	.....(8)	.....	.....98,693	.....	.....	.....0	452	09/25/2034	1.....
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....			02/25/2013	MBS Paydown 0.54429035.....		98,853	98,853	102,621	97,721	.....	.....(91)	.....	.....(91)	.....	.....98,853	.....	.....	.....0	906	09/25/2034	1.....
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....			03/25/2013	MBS Paydown 0.48392007.....		81,198	81,198	84,294	80,268	.....	.....(64)	.....	.....(64)	.....	.....81,198	.....	.....	.....0	1,116	09/25/2034	1.....
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....			01/15/2013	MBS Paydown 0.35876334.....		62,010	62,010	61,894	61,881	.....	.....(0)	.....	.....(0)	.....	.....62,010	.....	.....	.....0	284	01/15/2034	1.....
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....			02/15/2013	MBS Paydown 0.32238071.....		36,383	36,383	36,314	36,307	.....	.....13	.....	.....13	.....	.....36,383	.....	.....	.....0	334	01/15/2034	1.....
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....			03/15/2013	MBS Paydown 0.26917909.....		53,202	53,202	53,102	53,091	.....	.....31	.....	.....31	.....	.....53,202	.....	.....	.....0	732	01/15/2034	1.....
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....			01/15/2013	MBS Paydown 0.07239655.....		4,710	4,710	4,724	4,708	.....	.....	.....	.....0	.....	.....4,710	.....	.....	.....0	22	09/15/2021	1.....
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....			02/15/2013	MBS Paydown 0.0680762.....		5,616	5,616	5,633	5,615	.....	.....(0)	.....	.....(0)	.....	.....5,616	.....	.....	.....0	51	09/15/2021	1.....
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....			03/15/2013	MBS Paydown 0.0641024.....		5,166	5,166	5,181	5,164	.....	.....(0)	.....	.....(0)	.....	.....5,166	.....	.....	.....0	71	09/15/2021	1.....
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....			01/25/2013	MBS Paydown 0.18448213.....		2	2	2	2	.....	.....	.....	.....0	.....	.....2	.....	.....	.....0	0	03/25/2026	1.....
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....			02/25/2013	MBS Paydown 0.1844805.....		2	2	2	2	.....	.....	.....	.....0	.....	.....2	.....	.....	.....0	0	03/25/2026	1.....
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....			03/25/2013	MBS Paydown 0.18447887.....		2	2	2	2	.....	.....	.....	.....0	.....	.....2	.....	.....	.....0	0	03/25/2026	1.....
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....			01/25/2013	MBS Paydown 0.90060525.....		11,061	11,061	11,419	11,276	.....	.....	.....	.....0	.....	.....11,061	.....	.....	.....0	32	07/25/2024	1.....
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....			02/25/2013	MBS Paydown 0.89522003.....		11,094	11,094	11,452	11,309	.....	.....(8)	.....	.....(8)	.....	.....11,094	.....	.....	.....0	65	07/25/2024	1.....
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....			03/25/2013	MBS Paydown 0.88981911.....		11,126	11,126	11,486	11,342	.....	.....(15)	.....	.....(15)	.....	.....11,126	.....	.....	.....0	97	07/25/2024	1.....
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....			01/15/2013	MBS Paydown 0.10878208.....		49,444	49,444	50,873	49,762	.....	.....(148)	.....	.....(148)	.....	.....49,444	.....	.....	.....0	165	12/15/2026	1.....
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....			02/15/2013	MBS Paydown 0.08917282.....		39,219	39,219	40,352	39,471	.....	.....(145)	.....	.....(145)	.....	.....39,219	.....	.....	.....0	261	12/15/2026	1.....
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....			03/15/2013	MBS Paydown 0.07066653.....		37,013	37,013	38,082	37,251	.....	.....(194)	.....	.....(194)	.....	.....37,013	.....	.....	.....0	370	12/15/2026	1.....
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....			01/25/2013	MBS Paydown 0.39496354.....		23,842	23,842	24,967	24,420	.....	.....(94)	.....	.....(94)	.....	.....23,842	.....	.....	.....0	79	04/25/2027	1.....
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....			02/25/2013	MBS Paydown 0.36868203.....		23,653	23,653	24,769	24,227	.....	.....(158)	.....	.....(158)	.....	.....23,653	.....	.....	.....0	158	04/25/2027	1.....
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....			03/25/2013	MBS Paydown 0.34137501.....		24,576	24,576	25,736	25,172	.....	.....(254)	.....	.....(254)	.....	.....24,576	.....	.....	.....0	246	04/25/2027	1.....
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....			01/25/2013	MBS Paydown 0.3349034.....		62,035	62,035	64,089	63,173	.....	.....(187)	.....	.....(187)	.....	.....62,035	.....	.....	.....0	207	08/25/2039	1.....
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....			02/25/2013	MBS Paydown 0.31113793.....		47,531	47,531	49,105	48,403	.....	.....(82)	.....	.....(82)	.....	.....47,531	.....	.....	.....0	317	08/25/2039	1.....
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....			03/25/2013	MBS Paydown 0.28522725.....		51,821	51,821	53,537	52,772	.....	.....(294)	.....	.....(294)	.....	.....51,821	.....	.....	.....0	518	08/25/2039	1.....
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....			01/25/2013	MBS Paydown 0.24524282.....		70,398	70,398	72,888	71,423	.....	.....(215)	.....	.....(215)	.....	.....70,398	.....	.....	.....0	235	01/25/2038	1.....
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....			02/25/2013	MBS Paydown 0.21827358.....		53,938	53,938	55,846	54,724	.....	.....(158)	.....	.....(158)	.....	.....53,938	.....	.....	.....0	360	01/25/2038	1.....
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....			03/25/2013	MBS Paydown 0.18886992.....		58,807	58,807	60,887	59,664	.....	.....(447)	.....	.....(447)	.....	.....58,807	.....	.....	.....0	588	01/25/2038	1.....
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....			01/25/2013	MBS Paydown 0.11221206.....		68,368	68,368	70,291	69,388				0		68,368			0	228	07/01/2018	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....			02/25/2013	MBS Paydown 0.10619636.....		43,313	43,313	44,531	43,959		(63)		(63)		43,313			0	289	07/01/2018	1.....
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....			03/25/2013	MBS Paydown 0.10111121.....		36,613	36,613	37,643	37,159		(91)		(91)		36,613			0	366	07/01/2018	1.....
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....			01/25/2013	MBS Paydown 0.18873822.....		14,389	14,389	14,446	14,399				0		14,389			0	60	08/01/2020	1.....
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....			02/25/2013	MBS Paydown 0.18117227.....		23,606	23,606	23,698	23,621		(1)		(1)		23,606			0	197	08/01/2020	1.....
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....			03/25/2013	MBS Paydown 0.1768921.....		13,354	13,354	13,406	13,363		(1)		(1)		13,354			0	167	08/01/2020	1.....
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....			01/25/2013	MBS Paydown 0.18572029.....		10,314	10,314	10,408	10,355				0		10,314			0	43	01/01/2021	1.....
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....			02/25/2013	MBS Paydown 0.18080877.....		9,823	9,823	9,912	9,862		(2)		(2)		9,823			0	82	01/01/2021	1.....
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....			03/25/2013	MBS Paydown 0.17541552.....		10,787	10,787	10,884	10,830		(4)		(4)		10,787			0	135	01/01/2021	1.....
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....			01/25/2013	MBS Paydown 0.32492317.....		55,051	55,051	56,941	56,183				0		55,051			0	184	11/01/2024	1.....
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....			02/25/2013	MBS Paydown 0.30449665.....		98,558	98,558	101,942	100,585		(75)		(75)		98,558			0	657	11/01/2024	1.....
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....			03/25/2013	MBS Paydown 0.29106114.....		64,826	64,826	67,052	66,160		(141)		(141)		64,826			0	648	11/01/2024	1.....
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....			01/25/2013	MBS Paydown 0.60045226.....		37,464	37,464	38,416	38,127				0		37,464			0	109	10/01/2030	1.....
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....			02/25/2013	MBS Paydown 0.57890561.....		43,093	43,093	44,188	43,855		(27)		(27)		43,093			0	251	10/01/2030	1.....
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....			03/25/2013	MBS Paydown 0.56905686.....		19,698	19,698	20,198	20,046		(26)		(26)		19,698			0	172	10/01/2030	1.....
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....			01/25/2013	MBS Paydown 0.47245656.....		79,395	79,395	81,998	81,273				0		79,395			0	265	10/01/2024	1.....
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....			02/25/2013	MBS Paydown 0.45954818.....		51,634	51,634	53,326	52,855		(55)		(55)		51,634			0	344	10/01/2024	1.....
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....			03/25/2013	MBS Paydown 0.44581815.....		54,920	54,920	56,721	56,220		(98)		(98)		54,920			0	549	10/01/2024	1.....
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....			01/25/2013	MBS Paydown 0.38012403.....		113,300	113,300	118,256	115,961				0		113,300			0	330	08/01/2020	1.....
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....			02/25/2013	MBS Paydown 0.36565473.....		86,816	86,816	90,614	88,855		(113)		(113)		86,816			0	506	08/01/2020	1.....
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....			03/25/2013	MBS Paydown 0.35089999.....		88,528	88,528	92,402	90,608		(209)		(209)		88,528			0	775	08/01/2020	1.....
31417Y SD 0	FNCI PT 3.50 09/01/2025.....			01/25/2013	MBS Paydown 0.47505461.....		72,303	72,303	74,864	71,430				0		72,303			0	211	09/01/2025	1.....
31417Y SD 0	FNCI PT 3.50 09/01/2025.....			02/25/2013	MBS Paydown 0.45696277.....		68,428	68,428	70,851	67,602		(108)		(108)		68,428			0	399	09/01/2025	1.....
31417Y SD 0	FNCI PT 3.50 09/01/2025.....			03/25/2013	MBS Paydown 0.44797953.....		33,977	33,977	35,180	33,567		(104)		(104)		33,977			0	297	09/01/2025	1.....
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020.....			01/25/2013	MBS Paydown 0.40061316.....		61,096	61,096	63,908	62,585				0		61,096			0	178	09/01/2020	1.....
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020.....			02/25/2013	MBS Paydown 0.38356826.....		68,180	68,180	71,317	69,841		(74)		(74)		68,180			0	398	09/01/2020	1.....
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020.....			03/25/2013	MBS Paydown 0.36884886.....		58,878	58,878	61,587	60,312		(134)		(134)		58,878			0	515	09/01/2020	1.....
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022.....			01/25/2013	MBS Paydown 0.81948966.....		9,506	9,506	9,978	9,855				0		9,506			0	24	02/01/2022	1.....
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022.....			02/25/2013	MBS Paydown 0.7964964.....		10,577	10,577	11,102	10,965		(20)		(20)		10,577			0	53	02/01/2022	1.....
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022.....			03/25/2013	MBS Paydown 0.77931729.....		7,902	7,902	8,295	8,192		(30)		(30)		7,902			0	59	02/01/2022	1.....
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025.....			01/25/2013	MBS Paydown 0.46299879.....		39,646	39,646	41,220	40,781				0		39,646			0	132	07/01/2025	1.....
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025.....			02/25/2013	MBS Paydown 0.4494931.....		27,011	27,011	28,084	27,785		(34)		(34)		27,011			0	180	07/01/2025	1.....
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025.....			03/25/2013	MBS Paydown 0.43046277.....		38,061	38,061	39,571	39,151		(83)		(83)		38,061			0	381	07/01/2025	1.....
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025.....			01/25/2013	MBS Paydown 0.47347892.....		68,068	68,068	69,894	69,286				0		68,068			0	199	09/01/2025	1.....
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025.....			02/25/2013	MBS Paydown 0.45268945.....		62,368	62,368	64,041	63,484		(59)		(59)		62,368			0	364	09/01/2025	1.....
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025.....			03/25/2013	MBS Paydown 0.43603411.....		49,966	49,966	51,306	50,860		(91)		(91)		49,966			0	437	09/01/2025	1.....
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025.....			01/25/2013	MBS Paydown 0.27028087.....		3,073	3,073	3,186	3,136				0		3,073			0	9	09/01/2025	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31419D	NW	7		02/25/2013	MBS Paydown 0.2506143.....		39,564	39,564	41,021	40,377		(8)		(8)		39,564			0	231	09/01/2025	1.....
31419D	NW	7		03/25/2013	MBS Paydown 0.22745498.....		46,590	46,590	48,306	47,548		(85)		(85)		46,590			0	408	09/01/2025	1.....
373506	AV	6		03/15/2013	Sinking Fund Redemption 100.0.....		45,000	45,000	44,544	44,611		389		389		45,000			0	450	03/15/2021	1FE.....
462467	MP	3		01/01/2013	Partial Call 100.0.....		15,000	15,000	16,179	16,034		(1,034)		(1,034)		15,000			0	338	01/01/2029	1FE.....
49130T	NP	7		01/01/2013	Partial Call 100.0.....		10,000	10,000	10,518	10,470		(470)		(470)		10,000			0	213	07/01/2027	1FE.....
54627A	CD	7		02/01/2013	Partial Call 100.0.....		20,000	20,000	21,320	20,938		(938)		(938)		20,000			0	190	12/01/2038	1FE.....
54811G	AF	7		01/02/2013	Call 100.0.....		65,000	65,000	65,005	65,004		(4)		(4)		65,000			0	456	05/15/2020	1FE.....
60416Q	CD	4		01/01/2013	Partial Call 100.0.....		25,000	25,000	26,402	26,220		(1,220)		(1,220)		25,000			0	563	01/01/2031	1FE.....
60416Q	DL	5		01/01/2013	Partial Call 100.0.....		20,000	20,000	21,591	21,392		(1,392)		(1,392)		20,000			0	450	07/01/2034	1FE.....
60416Q	FT	6		01/01/2013	Partial Call 100.0.....		1,648	1,648	1,650	1,650		(2)		(2)		1,648			0	4	09/01/2042	1FE.....
60416Q	FT	6		02/01/2013	Partial Call 100.0.....		1,642	1,642	1,644	1,644		(2)		(2)		1,642			0	7	09/01/2042	1FE.....
60416Q	FT	6		03/01/2013	Partial Call 100.0.....		14,293	14,293	14,308	14,307		(14)		(14)		14,293			0	93	09/01/2042	1FE.....
605279	KZ	0		01/15/2013	Put 100.0.....		1,500,000	1,500,000	1,501,481	1,500,037		(37)		(37)		1,500,000			0	4,125	12/01/2040	1FE.....
60535G	AX	0		01/01/2013	Partial Call 100.0.....		10,000	10,000	10,777	10,629		(629)		(629)		10,000			0	38	12/01/2031	1FE.....
60535G	AX	0		02/01/2013	Partial Call 100.0.....		10,000	10,000	10,777	10,629		(629)		(629)		10,000			0	75	12/01/2031	1FE.....
60535G	AX	0		03/01/2013	Partial Call 100.0.....		10,000	10,000	10,777	10,629		(629)		(629)		10,000			0	113	12/01/2031	1FE.....
60535Q	FD	7		01/01/2013	Partial Call 100.0.....		35,000	35,000	36,258	35,174		(967)		(967)		35,000			0	158	06/01/2038	1FE.....
60535Q	FD	7		02/01/2013	Partial Call 100.0.....		25,000	25,000	25,899	25,124		(691)		(691)		25,000			0	225	06/01/2038	1FE.....
60535Q	FD	7		03/01/2013	Partial Call 100.0.....		25,000	25,000	25,899	25,124		(691)		(691)		25,000			0	338	06/01/2038	1FE.....
60636X	8E	6		01/01/2013	Partial Call 100.0.....		15,000	15,000	16,156	15,944		(944)		(944)		15,000			0	113	11/01/2027	1FE.....
60636X	8E	6		02/01/2013	Partial Call 100.0.....		15,000	15,000	16,156	15,944		(944)		(944)		15,000			0	169	11/01/2027	1FE.....
60636X	8E	6		03/01/2013	Partial Call 100.0.....		10,000	10,000	10,771	10,629		(629)		(629)		10,000			0	150	11/01/2027	1FE.....
60637B	BD	1		01/01/2013	Partial Call 100.0.....		10,000	10,000	10,647	10,554		(554)		(554)		10,000			0	77	05/01/2028	1FE.....
60637B	BD	1		02/01/2013	Partial Call 100.0.....		5,000	5,000	5,324	5,277		(277)		(277)		5,000			0	58	05/01/2028	1FE.....
60637B	BD	1		03/01/2013	Partial Call 100.0.....		10,000	10,000	10,647	10,554		(554)		(554)		10,000			0	154	05/01/2028	1FE.....
60637B	CK	4		01/01/2013	Partial Call 100.0.....		10,000	10,000	10,727	10,658		(658)		(658)		10,000			0	71	11/01/2030	1FE.....
60637B	CK	4		02/01/2013	Partial Call 100.0.....		5,000	5,000	5,364	5,329		(329)		(329)		5,000			0	53	11/01/2030	1FE.....
60637B	CK	4		03/01/2013	Partial Call 100.0.....		10,000	10,000	10,727	10,658		(658)		(658)		10,000			0	142	11/01/2030	1FE.....
607167	DV	2		03/19/2013	Put 100.0.....		1,000,000	1,000,000	1,000,000	1,000,039		(0)		(0)		1,000,038		(38)	(38)	14,625	06/01/2034	1FE.....
63967C	N6	5		02/01/2013	Partial Call 100.0.....		40,000	40,000	40,740	40,366		(366)		(366)		40,000			0	733	03/01/2020	1FE.....
63967C	N6	5		03/01/2013	Partial Call 100.0.....		40,000	40,000	40,740	40,366		(366)		(366)		40,000			0	880	03/01/2020	1FE.....
64469D	EF	4		01/01/2013	Partial Call 100.0.....		10,000	10,000	10,460	10,338		(338)		(338)		10,000			0	288	01/01/2037	1FE.....
647200	M8	4		01/15/2013	Partial Call 100.0.....		20,000	20,000	20,994	20,847		(847)		(847)		20,000			0	344	09/01/2025	1FE.....
647200	M8	4		03/01/2013	Partial Call 100.0.....		50,000	50,000	52,485	52,118		(2,118)		(2,118)		50,000			0	1,156	09/01/2025	1FE.....
647200	N5	9		02/01/2013	Partial Call 100.0.....		15,000	15,000	16,230	16,053		(1,053)		(1,053)		15,000			0	313	09/01/2030	1FE.....
647200	N5	9		03/01/2013	Partial Call 100.0.....		5,000	5,000	5,410	5,351		(351)		(351)		5,000			0	125	09/01/2030	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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
647200	V3	5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....	....	03/01/2013	Partial Call 100.0.....	.....	.....20,000	20,000	21,196	21,164	.....	.....	.....(1,164)	.....	.....(1,164)	.....	.....20,000	.....	.....	.....0	340	03/01/2043	1FE.....
658877	DZ	5	N DAKOTA ST HSG 4.50 01/01/2028.....	....	01/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	31,998	31,742	.....	.....	.....(1,742)	.....	.....(1,742)	.....	.....30,000	.....	.....	.....0	675	01/01/2028	1FE.....
658909	CL	8	NORTH DAKOTA ST HSG F 4.50 01/01/2035.....	....	01/01/2013	Partial Call 100.0.....	.....	.....45,000	45,000	46,490	46,216	.....	.....	.....(1,216)	.....	.....(1,216)	.....	.....45,000	.....	.....	.....0	1,013	01/01/2035	1FE.....
677555	YF	5	OH ECON TXB OH ENT BD 6.125 09/01/2019.....	....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	.....100,000	100,000	100,072	100,002	.....	.....	.....(2)	.....	.....(2)	.....	.....100,000	.....	.....	.....0	1,531	09/01/2019	1FE.....
686087	LA	3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	....	01/01/2013	Partial Call 100.0.....	.....	.....10,000	10,000	10,228	10,202	.....	.....	.....(202)	.....	.....(202)	.....	.....10,000	.....	.....	.....0	225	07/01/2023	1FE.....
83712T	BZ	3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....	....	01/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,403	5,329	.....	.....	.....(329)	.....	.....(329)	.....	.....5,000	.....	.....	.....0	125	07/01/2027	1FE.....
880459	6U	1	TN HSG DEV AGY 5.75 01/01/2037.....	....	01/01/2013	Partial Call 100.0.....	.....	.....15,000	15,000	15,819	15,564	.....	.....	.....(564)	.....	.....(564)	.....	.....15,000	.....	.....	.....0	431	01/01/2037	1FE.....
88271H	EP	0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	....	01/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,356	5,323	.....	.....	.....(323)	.....	.....(323)	.....	.....5,000	.....	.....	.....0	74	09/01/2028	1FE.....
88271H	EP	0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	....	02/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,356	5,323	.....	.....	.....(323)	.....	.....(323)	.....	.....5,000	.....	.....	.....0	93	09/01/2028	1FE.....
88271H	EP	0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	.....25,000	25,000	26,780	26,616	.....	.....	.....(1,616)	.....	.....(1,616)	.....	.....25,000	.....	.....	.....0	556	09/01/2028	1FE.....
917436	X7	7	UTAH ST HSG CORP SF 4.00 07/01/2024.....	....	01/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	30,027	30,024	.....	.....	.....(24)	.....	.....(24)	.....	.....30,000	.....	.....	.....0	600	07/01/2024	1FE.....
93978T	MA	4	WA ST HSG FIN SF 4.50 06/01/2032.....	....	03/01/2013	Partial Call 100.0.....	.....	.....160,000	160,000	166,875	156,784	.....	.....	.....(5,909)	.....	.....(5,909)	.....	.....160,000	.....	.....	.....0	1,800	06/01/2032	1FE.....
97689P	6R	4	WI ST HSG & ECON DEV 5.50 09/01/2038.....	....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	.....170,000	170,000	178,248	176,553	.....	.....	.....(5,759)	.....	.....(5,759)	.....	.....170,000	.....	.....	.....0	4,675	09/01/2038	1FE.....
97689P	X2	9	WI HSG ECON DEV D 5.10 09/01/2024.....	....	03/01/2013	Call 100.0.....	.....	.....2,500,000	2,500,000	2,496,368	2,496,856	.....	.....	.....3,144	.....	.....3,144	.....	.....2,500,000	.....	.....	.....0	63,750	09/01/2024	1FE.....
3199999.			Total - Bonds - U.S. Special Revenue & Assessment.....					24,204,731	23,913,146	24,414,951	24,124,512	.....	.....0	(52,875)	0	(52,875)	.....	.....24,015,206	0	189,525	189,525	252,952	XXX...	XXX...

Bonds - Industrial and Miscellaneous

12479L	AA	8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R...	01/25/2013	MBS Paydown 0.975.....	.....	.....8,333	8,333	8,332	8,332	.....	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	24	10/25/2027	1FE.....
12479L	AA	8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R...	02/25/2013	MBS Paydown 0.96666667.....	.....	.....8,333	8,333	8,332	8,332	.....	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	48	10/25/2027	1FE.....
12479L	AA	8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R...	03/25/2013	MBS Paydown 0.95833333.....	.....	.....8,333	8,333	8,332	8,332	.....	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	72	10/25/2027	1FE.....
1248ME	AG	4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....	....	01/25/2013	MBS Paydown 0.871011488.....	.....	.....21,776	21,776	17,857	18,395	.....	.....	.....(3,074)	.....	.....(3,074)	.....	.....21,776	.....	.....	.....0	104	04/25/2037	1FM....
1248ME	AG	4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....	....	02/25/2013	MBS Paydown 0.866685626.....	.....	.....22,585	22,585	18,520	19,079	.....	.....	.....(2,243)	.....	.....(2,243)	.....	.....22,585	.....	.....	.....0	204	04/25/2037	1FM....
1248ME	AG	4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....	....	03/25/2013	MBS Paydown 0.86449878.....	.....	.....11,418	11,418	9,362	9,645	.....	.....	.....32	.....	.....32	.....	.....11,418	.....	.....	.....0	152	04/25/2037	1FM....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	....	01/25/2013	MBS Paydown 0.244589317.....	.....	.....24,808	24,808	21,893	21,859	.....	.....	.....1,269	.....	.....1,269	.....	.....24,808	.....	.....	.....0	109	04/25/2035	1FM....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	....	02/25/2013	MBS Paydown 0.239863775.....	.....	.....22,210	22,210	19,600	19,570	.....	.....	.....1,028	.....	.....1,028	.....	.....22,210	.....	.....	.....0	194	04/25/2035	1FM....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	....	03/25/2013	MBS Paydown 0.23661811.....	.....	.....15,255	15,255	13,462	13,441	.....	.....	.....352	.....	.....352	.....	.....15,255	.....	.....	.....0	201	04/25/2035	1FM....
19190A	AB	3	COFFEYVILLE RESOURCES 10.875 04/01/2017.....	....	02/22/2013	Make Whole Call 109.26.....	.....	.....313,576	287,000	285,759	286,221	.....	.....	.....1,240	.....	.....1,240	.....	.....287,461	.....	.....26,115	26,115	12,224	04/01/2017	4FE.....
217203	AE	8	COPANO ENERGY 7.125 04/01/2021.....	....	01/30/2013	SEAPORT GROUP.....	.....	.....368,400	320,000	320,000	320,018	.....	.....	.....(0)	.....	.....(0)	.....	.....320,017	.....	.....48,383	48,383	7,790	04/01/2021	4FE.....
257867	AX	9	DONNELLEY & SONS 7.25 05/15/2018.....	....	03/14/2013	Cash Tender 104.5.....	.....	.....8,360	8,000	8,000	7,740	.....	.....260	0	.....	.....260	.....	.....8,000	.....	.....360	360	192	05/15/2018	3FE.....
26223U	AB	5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....	....	01/15/2013	MBS Paydown 0.976889229.....	.....	.....23,111	23,111	23,111	23,110	.....	.....	.....0	.....	.....0	.....	.....23,111	.....	.....	.....0	109	01/15/2025	2FE.....
29445G	AH	9	EQUINOX HOLDINGS 9.50 02/01/2016.....	....	02/01/2013	Call 104.75.....	.....	.....199,025	190,000	196,289	193,762	.....	.....	.....(46)	.....	.....(46)	.....	.....193,715	.....	.....5,310	5,310	9,025	02/01/2016	4FE.....
30605X	AA	1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	....	01/15/2013	MBS Paydown 0.99518072.....	.....	.....3,614	3,614	3,614	3,614	.....	.....	.....	.....	.....	.....	.....3,614	.....	.....	.....0	13	10/15/2042	1FE.....
30605X	AA	1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	....	02/15/2013	MBS Paydown 0.99277108.....	.....	.....3,614	3,614	3,614	3,614	.....	.....	.....	.....	.....	.....	.....3,614	.....	.....	.....0	25	10/15/2042	1FE.....
30605X	AA	1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	....	03/15/2013	MBS Paydown 0.99036144.....	.....	.....3,614	3,614	3,614	3,614	.....	.....	.....	.....	.....	.....	.....3,614	.....	.....	.....0	38	10/15/2042	1FE.....
32028H	AD	5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....	....	02/25/2013	MBS Paydown 0.707980748.....	.....	.....13,775	13,775	12,837	12,837	.....	.....	.....5	.....	.....5	.....	.....13,775	.....	.....	.....0	4	07/25/2036	1AM....
32028H	AD	5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....	....	03/25/2013	MBS Paydown 0.697039008.....	.....	.....16,413	16,413	15,295	15,295	.....	.....	.....33	.....	.....33	.....	.....16,413	.....	.....	.....0	9	07/25/2036	1AM....
32051G	SD	8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....	....	01/25/2013	MBS Paydown 0.366087726.....	.....	.....15,706	15,706	13,115	12,998	.....	.....	.....	.....	.....	.....	.....15,706	.....	.....	.....0	72	08/25/2035	1FM....

QE058

SCHEDULE D - PART 4

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

QE05.9

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)				
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.											
CUSIP Identification				Description																							
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....	02/25/2013	MBS Paydown 0.362227709.....	22,388	22,388	18,694	18,528		343		343		22,388				205	08/25/2035	1FM.....								
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....	03/25/2013	MBS Paydown 0.355998734.....	36,128	36,128	30,167	29,899		2,958		2,958		36,128				497	08/25/2035	1FM.....								
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....	01/25/2013	MBS Paydown 0.75901155.....	18,728	18,728	18,728	11,214				0		18,728				6	11/25/2036	1FM.....								
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....	02/25/2013	MBS Paydown 0.75299398.....	30,088	30,088	30,088	18,015				0		30,088				20	11/25/2036	1FM.....								
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....	03/25/2013	MBS Paydown 0.74946299.....	17,655	17,655	17,655	10,571				0		17,655				17	11/25/2036	1FM.....								
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....	01/25/2013	MBS Paydown 0.161794697.....	8,512	8,512	8,512	6,967	3,052			3,052		8,512				2	08/25/2036	1FM.....								
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....	02/25/2013	MBS Paydown 0.160279681.....	7,575	7,575	7,575	6,201	2,716			2,716		7,575				3	08/25/2036	1FM.....								
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....	03/25/2013	MBS Paydown 0.15923807.....	5,208	5,208	5,208	4,263	1,867			1,867		5,208				3	08/25/2036	1FM.....								
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....	01/25/2013	MBS Paydown 0.16987782.....	4,865	4,865	4,865	3,776	1,526			1,526		4,865				1	09/25/2036	1FM.....								
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....	02/25/2013	MBS Paydown 0.16902392.....	4,270	4,270	4,270	3,314	1,340			1,340		4,270				2	09/25/2036	1FM.....								
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....	03/25/2013	MBS Paydown 0.16805521.....	4,844	4,844	4,844	3,760	1,520			1,520		4,844				3	09/25/2036	1FM.....								
374689 AC 1	GIBRALTAR INDS 8 12/01/15 B.....	01/31/2013	Cash Tender 101.708.....	378,354	372,000	382,718	375,991		(356)		(356)		375,635		2,719		2,719	4,960	12/01/2015	4FE.....							
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....	01/05/2013	Paydown 100.0.....	26,884	26,884	13,211	5,926				0		26,884				12	08/05/2050	6.....								
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....	02/05/2013	Paydown 100.0.....	14,172	14,172	6,965	3,124				0		14,172				11	08/05/2050	6.....								
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....	03/05/2013	Paydown 100.0.....	8,444	8,444	4,149	1,861				0		8,444				10	08/05/2050	6.....								
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....	01/25/2013	MBS Paydown 0.950052.....	12,814	12,814	10,844	11,002				0		12,814				32	08/25/2035	1FM.....								
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....	02/25/2013	MBS Paydown 0.9477111.....	11,002	11,002	9,311	9,447		39		39		11,002				56	08/25/2035	1FM.....								
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....	03/25/2013	MBS Paydown 0.92423258.....	110,349	110,349	93,383	94,747		1,769		1,769		110,349				837	08/25/2035	1FM.....								
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	01/25/2013	MBS Paydown 0.39558249.....	22,133	22,133	17,582	19,176		48		48		22,133				9	03/25/2036	1FM.....								
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	01/25/2013	Pass-Through Loss.....		2,073	1,647					0						1	03/25/2036	1FM.....								
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	02/25/2013	MBS Paydown 0.38645008.....	25,861	25,861	20,543	20,981		73		73		25,861				21	03/25/2036	1FM.....								
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	02/25/2013	Pass-Through Loss.....		623	495					0						1	03/25/2036	1FM.....								
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	03/25/2013	MBS Paydown 0.38198493.....	8,740	8,740	6,943	10,258		54		54		8,740				10	03/25/2036	1FM.....								
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	03/25/2013	Pass-Through Loss.....		4,209	3,344					0						5	03/25/2036	1FM.....								
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	01/25/2013	MBS Paydown 0.35236183.....	17,609	17,609	17,609	15,046	2,382			2,382		17,609				5	09/25/2036	1FM.....								
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	01/25/2013	Pass-Through Loss.....		12,921	12,921		1,748			1,748						4	09/25/2036	1FM.....								
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	02/25/2013	MBS Paydown 0.35091985.....	72	72	72	3,553	10			10		72				0	09/25/2036	1FM.....								
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	02/25/2013	Pass-Through Loss.....		7,138	7,138		966			966						4	09/25/2036	1FM.....								
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	03/25/2013	MBS Paydown 0.3487592.....	5,193	5,193	5,193	5,324	703			703		5,193				4	09/25/2036	1FM.....								
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	03/25/2013	Pass-Through Loss.....		5,610	5,610		759			759						4	09/25/2036	1FM.....								
471109 AC 2	JARDEN CORP 8.00 05/01/2016.....	03/28/2013	Cash Tender 104.675.....	104,675	100,000	104,000	101,934		(186)		(186)		101,749		2,926		2,926	3,267	05/01/2016	3FE.....							
494368 BB 8	KIMBERLY-CLARK 6.125 08/01/2017.....	02/07/2013	ANCORA ADVISORS LLC.....	527,337	435,000	504,657	486,184		(1,177)		(1,177)		485,007		42,330		42,330	14,136	08/01/2017	1FE.....							
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....	01/12/2013	MBS Paydown 0.794125216.....	515,986	515,986	518,243	515,986				0		515,986				0	4,683	03/12/2034	1FM.....							
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....	02/12/2013	MBS Paydown 0.78090045.....	39,674	39,674	39,848	39,674		(9)		(9)		39,674				0	596	03/12/2034	1FM.....							
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....	03/12/2013	MBS Paydown 0.739350752.....	124,649	124,649	125,194	124,649		(47)		(47)		124,649				0	2,616	03/12/2034	1FM.....							
695459 AD 9	PAETEC HOLDING 8.875 06/30/2017.....	01/23/2013	Cash Tender 108.017.....	194,431	180,000	185,544	183,575		(81)		(81)		183,494		10,937		10,937	1,021	06/30/2017	3FE.....							

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		.....	02/25/2013	MBS Paydown 0.572499489.....	.....	.....17,361	17,361	16,037	16,037	.....	.....13	.....	.....13	.....	.....17,361	.....	.....	.....0	6	08/25/2046	1AM....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		.....	03/25/2013	MBS Paydown 0.566673246.....	.....	.....11,652	11,652	10,764	10,764	.....	.....34	.....	.....34	.....	.....11,652	.....	.....	.....0	7	08/25/2046	1AM....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....		.....	03/25/2013	MBS Paydown 0.8353362.....	.....	.....24,338	24,338	23,395	23,395	.....	.....14	.....	.....14	.....	.....24,338	.....	.....	.....0	7	05/25/2037	5FE....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....		.....	01/25/2013	MBS Paydown 0.589345304.....	.....	.....21,529	21,529	15,608	15,986	.....	.....	.....	.....0	.....	.....21,529	.....	.....	.....0	98	05/25/2033	1FM....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....		.....	02/25/2013	MBS Paydown 0.584295809.....	.....	.....45,445	45,445	32,948	33,745	.....	.....5,576	.....	.....5,576	.....	.....45,445	.....	.....	.....0	414	05/25/2033	1FM....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....		.....	03/25/2013	MBS Paydown 0.580577478.....	.....	.....33,465	33,465	24,262	24,849	.....	.....119	.....	.....119	.....	.....33,465	.....	.....	.....0	457	05/25/2033	1FM....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....		.....	01/25/2013	MBS Paydown 0.928255848.....	.....	.....4,137	4,137	3,599	3,635	.....	.....	.....	.....0	.....	.....4,137	.....	.....	.....0	19	09/25/2033	1FM....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....		.....	02/25/2013	MBS Paydown 0.924006958.....	.....	.....9,348	9,348	8,132	8,215	.....	.....(336)	.....	.....(336)	.....	.....9,348	.....	.....	.....0	87	09/25/2033	1FM....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....		.....	03/25/2013	MBS Paydown 0.920490108.....	.....	.....7,737	7,737	6,731	6,799	.....	.....16	.....	.....16	.....	.....7,737	.....	.....	.....0	108	09/25/2033	1FM....
77340R AB 3	ROCKIES EXPRESS 6.25 07/15/2013.....		.....	02/18/2013	Make Whole Call 100.0.....	.....	.....511,715	500,000	545,530	507,084	.....	.....(1,710)	.....	.....(1,710)	.....	.....505,375	.....	.....6,340	6,340	18,490	07/15/2013	3FE....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		.....	01/20/2013	MBS Paydown 0.888678317.....	.....	.....66,452	66,452	66,440	66,440	.....	.....6	.....	.....6	.....	.....66,452	.....	.....	.....0	104	08/20/2029	1FE....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		.....	02/20/2013	MBS Paydown 0.846334959.....	.....	.....84,687	84,687	84,671	84,672	.....	.....10	.....	.....10	.....	.....84,687	.....	.....	.....0	264	08/20/2029	1FE....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		.....	03/20/2013	MBS Paydown 0.808690042.....	.....	.....75,290	75,290	75,276	75,276	.....	.....8	.....	.....8	.....	.....75,290	.....	.....	.....0	352	08/20/2029	1FE....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....		.....	02/25/2013	MBS Paydown 0.999963.....	.....	.....37	37	35	35	.....	.....2	.....	.....2	.....	.....37	.....	.....	.....0	0	03/25/2037	5FE....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....		.....	03/25/2013	MBS Paydown 0.93150924.....	.....	.....68,454	68,454	65,502	65,502	.....	.....3,051	.....	.....3,051	.....	.....68,454	.....	.....	.....0	37	03/25/2037	5FE....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		.....	03/25/2013	MBS Paydown 0.258100187.....	.....	.....6,849	6,849	6,190	6,190	.....	.....103	.....	.....103	.....	.....6,849	.....	.....	.....0	19	08/25/2031	5FE....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		.....	03/25/2013	MBS Paydown 0.25361947.....	.....	.....10,463	10,463	9,888	9,888	.....	.....11	.....	.....11	.....	.....10,463	.....	.....	.....0	2	06/25/2037	5FE....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....		.....	03/20/2013	MBS Paydown 0.991666667.....	.....	.....8,333	8,333	8,332	8,332	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	15	02/22/2038	1FE....
87612E AT 3	TARGET CORP 5.125 01/15/2013.....		.....	01/15/2013	Maturity 100.0.....	.....	.....2,000,000	2,000,000	2,037,800	2,000,350	.....	.....(350)	.....	.....(350)	.....	.....2,000,000	.....	.....	.....0	51,250	01/15/2013	1FE....
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017.....		.....	01/07/2013	LAZARD FRERES & CO.....	.....	.....86,385	78,000	83,265	81,731	.....	.....(21)	.....	.....(21)	.....	.....81,710	.....	.....4,675	4,675	2,970	09/01/2017	4FE....
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017.....		.....	02/13/2013	LAZARD FRERES & CO.....	.....	.....44,150	40,000	42,700	41,913	.....	.....(58)	.....	.....(58)	.....	.....41,855	.....	.....2,295	2,295	1,983	09/01/2017	4FE....
92552V AG 5	VIASAT INC 6.875 06/15/2020.....		.....	01/09/2013	Exchanged.....	.....	.....240,915	233,000	241,155	240,915	.....	.....(28)	.....	.....(28)	.....	.....240,887	.....	.....28	28	1,068	06/15/2020	4FE....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....		.....	01/20/2013	MBS Paydown 0.940492554.....	.....	.....59,507	59,507	59,507	59,429	.....	.....	.....	.....0	.....	.....59,507	.....	.....	.....0	58	03/20/2025	1FE....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....		.....	02/20/2013	MBS Paydown 0.91404881.....	.....	.....26,444	26,444	26,444	26,409	.....	.....(43)	.....	.....(43)	.....	.....26,444	.....	.....	.....0	81	03/20/2025	1FE....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....		.....	03/20/2013	MBS Paydown 0.886675771.....	.....	.....27,373	27,373	27,373	27,337	.....	.....(43)	.....	.....(43)	.....	.....27,373	.....	.....	.....0	141	03/20/2025	1FE....
3899999.	Total - Bonds - Industrial & Miscellaneous.....		.....			.....	.....6,912,966	6,711,218	6,780,290	6,599,685	18,848	8,395	0	27,243	0	6,760,548	0	152,418	152,418	141,709	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....		.....			.....	.....32,828,524	32,335,191	32,978,074	32,463,472	18,848	(50,317)	0	(31,469)	0	32,486,581	0	341,942	341,942	410,282	XXX...	XXX...
8399999.	Total - Bonds.....		.....			.....	.....32,828,524	32,335,191	32,978,074	32,463,472	18,848	(50,317)	0	(31,469)	0	32,486,581	0	341,942	341,942	410,282	XXX...	XXX...

Preferred Stocks - Industrial and Miscellaneous

369622 47 7	GE CAP A 6.45 06/15/2046.....		.....	01/02/2013	Call 25.0.....	.....	.....5,000,000	125,000	124,250	124,932	.....	.....	.....	.....0	.....	.....124,932	.....	.....68	68	381	XXX...	RP1UFE
65339K 30 8	NEXTERA ENERGY A 6.60 10/01/2066.....		.....	01/09/2013	Call 25.0.....	.....	.....10,000,000	250,000	250,000	250,000	.....	.....	.....	.....0	.....	.....250,000	.....	.....	.....0	4,492	XXX...	P2UFE.
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....		.....			.....	.....375,000	XXX.....	374,250	374,932	0	0	0	0	0	374,932	0	68	68	4,872	XXX...	XXX...
8999997.	Total - Preferred Stocks - Part 4.....		.....			.....	.....375,000	XXX.....	374,250	374,932	0	0	0	0	0	374,932	0	68	68	4,872	XXX...	XXX...
8999999.	Total - Preferred Stocks.....						375,000	XXX.....	374,250	374,932	0	0	0	0	0	374,932	0	68	68	4,872	XXX...	XXX...

Common Stocks - Industrial and Miscellaneous

002824 10 0	ABBOTT LABORATORIES.....			01/02/2013	Spin Off 00287Y109.....		242,926	XXX.....	242,926	242,926				0		242,926			0		XXX...	L.....
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QE05.10

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
00508B 10 2	ACTUATE CORP.....		.....	03/20/2013	GREENTREE BROKERAGE.....	5,671,000	33,599	XXX.....	31,098	31,758	(659)	.....	.....	.....(659)	.....	.....31,098	.....	.....2,501	2,501	.....	.....XXX...	L.....
00508B 10 2	ACTUATE CORP.....		.....	03/22/2013	CANTOR FITZGERALD & CO....	5,791,000	33,590	XXX.....	35,069	32,618	2,451	.....	.....	.....2,451	.....	.....35,069	.....	.....(1,479)	(1,479)	.....	.....XXX...	L.....
00508B 10 2	ACTUATE CORP.....		.....	03/25/2013	GREENTREE BROKERAGE.....	5,807,000	33,571	XXX.....	37,342	33,517	3,825	.....	.....	.....3,825	.....	.....37,342	.....	.....(3,771)	(3,771)	.....	.....XXX...	L.....
00508B 10 2	ACTUATE CORP.....		.....	03/26/2013	CANTOR FITZGERALD & CO....	7,726,000	45,232	XXX.....	50,677	43,266	7,411	.....	.....	.....7,411	.....	.....50,677	.....	.....(5,444)	(5,444)	.....	.....XXX...	L.....
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....		.....	02/26/2013	CANTOR FITZGERALD & CO....	2,046,000	32,239	XXX.....	20,335	33,350	(13,014)	.....	.....	.....(13,014)	.....	.....20,335	.....	.....11,903	11,903	102	XXX...	L.....
24702R 10 1	DELL INC.....		.....	02/05/2013	INTERSTATE.....	60,000,000	802,026	XXX.....	571,826	608,400	(36,574)	.....	.....	.....(36,574)	.....	.....571,826	.....	.....230,200	230,200	4,800	XXX...	L.....
25659P 40 2	DOLAN CO/THE.....		.....	03/06/2013	CANTOR FITZGERALD & CO....	5,167,000	13,072	XXX.....	18,424	19,134	(710)	.....	.....	.....(710)	.....	.....18,424	.....	.....(5,352)	(5,352)	.....	.....XXX...	L.....
25659P 40 2	DOLAN CO/THE.....		.....	03/07/2013	CANTOR FITZGERALD & CO....	2,935,000	7,425	XXX.....	11,021	11,417	(396)	.....	.....	.....(396)	.....	.....11,021	.....	.....(3,596)	(3,596)	.....	.....XXX...	L.....
25659P 40 2	DOLAN CO/THE.....		.....	03/08/2013	CANTOR FITZGERALD & CO....	2,236,000	5,779	XXX.....	9,473	7,435	(110)	.....	.....	.....(110)	.....	.....8,588	.....	.....(2,810)	(2,810)	.....	.....XXX...	L.....
25659P 40 2	DOLAN CO/THE.....		.....	03/11/2013	CANTOR FITZGERALD & CO....	5,060,000	13,095	XXX.....	25,376	11,663	.....	.....	.....	.....0	.....	.....19,683	.....	.....(6,588)	(6,588)	.....	.....XXX...	L.....
302104 10 4	EXONE COMPANY.....		.....	02/08/2013	FBR CAPITAL MARKETS & CO....	4,000,000	125,911	XXX.....	72,000	72,000	.....	.....	.....	.....0	.....	.....72,000	.....	.....53,911	53,911	.....	.....XXX...	L.....
302104 10 4	EXONE COMPANY.....		.....	03/14/2013	FRIEDMAN BILLINGS RAMSEY.....	500,000	15,121	XXX.....	9,000	9,000	.....	.....	.....	.....0	.....	.....9,000	.....	.....6,121	6,121	.....	.....XXX...	L.....
302104 10 4	EXONE COMPANY.....		.....	03/22/2013	FRIEDMAN BILLINGS RAMSEY.....	500,000	15,940	XXX.....	9,000	9,000	.....	.....	.....	.....0	.....	.....9,000	.....	.....6,940	6,940	.....	.....XXX...	L.....
451055 10 7	ICONIX BRAND GROUP INC.....		.....	01/16/2013	CANTOR FITZGERALD & CO....	3,950,000	91,008	XXX.....	72,476	88,164	(15,688)	.....	.....	.....(15,688)	.....	.....72,476	.....	.....18,531	18,531	.....	.....XXX...	L.....
670872 10 0	OM GROUP INC.....		.....	02/26/2013	CANTOR FITZGERALD & CO....	4,977,000	122,227	XXX.....	108,115	112,480	(4,365)	.....	.....	.....(4,365)	.....	.....108,115	.....	.....14,112	14,112	.....	.....XXX...	L.....
891777 10 4	TOWER GROUP INC.....		.....	03/13/2013	Stock Merger G8988C105.....	12,559,000	209,861	XXX.....	209,861	141,256	10,105	.....	.....	.....10,105	.....	.....204,952	.....	.....4,909	4,909	1,413	XXX...	L.....
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD.....		F...	02/05/2013	GREENTREE BROKERAGE.....	978,000	29,991	XXX.....	18,732	27,570	(8,838)	.....	.....	.....(8,838)	.....	.....18,732	.....	.....11,259	11,259	.....	.....XXX...	L.....
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD.....		F...	02/06/2013	CANTOR FITZGERALD & CO....	5,053,000	156,585	XXX.....	112,210	142,444	(30,234)	.....	.....	.....(30,234)	.....	.....112,210	.....	.....44,375	44,375	.....	.....XXX...	L.....
H27178 10 4	FOSTER WHEELER AG.....		F...	03/01/2013	GREENTREE BROKERAGE.....	5,629,000	113,233	XXX.....	123,874	119,252	(26,179)	.....	.....	.....(26,179)	.....	.....111,190	.....	.....2,042	2,042	.....	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						2,142,432	XXX.....	1,788,835	1,796,650	(112,976)	0	0	(112,976)	0	1,764,665	0	377,767	377,767	6,315	XXX...	..XXX....

Common Stocks - Parent, Subsidiaries and Affiliates

92206# 10 5	VANLINER GROUP, INC.....		.....	03/31/2013	UNIGROUP, INC.....		202,366	XXX.....	202,366					0					0		XXX...	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						202,366	XXX.....	202,366	0	0	0	0	0	0	0	0	0	0	0	XXX...	..XXX....
9799997	Total - Common Stocks - Part 4.....						2,344,798	XXX.....	1,991,201	1,796,650	(112,976)	0	0	(112,976)	0	1,764,665	0	377,767	377,767	6,315	XXX...	..XXX....
9799999.	Total - Common Stocks.....						2,344,798	XXX.....	1,991,201	1,796,650	(112,976)	0	0	(112,976)	0	1,764,665	0	377,767	377,767	6,315	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....						2,719,798	XXX.....	2,365,451	2,171,582	(112,976)	0	0	(112,976)	0	2,139,597	0	377,835	377,835	11,187	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....						35,548,322	XXX.....	35,343,525	34,635,054	(94,128)	(50,317)	0	(144,445)	0	34,626,178	0	719,777	719,777	421,470	XXX...	..XXX....

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

QE05.11

Sch. DB-Pt A-Sn 1

NONE

Sch. DB-Pt B-Sn 1

NONE

Sch. DB-Pt B-Sn 1B-Broker List

NONE

Sch. DB-Pt D-Sn 1

NONE

Sch. DB-Pt D-Sn 2

NONE

Sch. DL-Pt. 1

NONE

Sch. DL-Pt. 2

NONE

National Interstate Insurance Company
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Key Bank.....	Cleveland, OH.....				(6,648,002)	(2,268,079)	(1,625,495)	XXX..
First Hawaiian.....	Honolulu, HI.....		19		286,553	414,822	429,402	XXX..
Fifth Third.....	Cincinnati, OH.....				9,789,159	5,621,978	5,063,008	XXX..
0199999. Total Open Depositories.....	XXX.....	XXX.....	19	0	3,427,710	3,768,721	3,866,915	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	19	0	3,427,710	3,768,721	3,866,915	XXX..
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	1,241	800	800	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	19	0	3,428,951	3,769,521	3,867,715	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE