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QUARTERLY STATEMENT

As of March 31, 2013

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)
NAIC Company Code..... 93661
Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981
Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... US ..... *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml	Vice President
Terry Jon Simpson	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of May, 2013

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,032,792,213		2,032,792,213	1,992,790,135
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	878,781		878,781	640,087
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)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(304,959)), cash equivalents ($..........0) and short-term investments ($.....20,932,614)	20,627,655		20,627,655	26,611,053
6. Contract loans (including $..........0 premium notes)	59,545,158		59,545,158	60,209,649
7. Derivatives	11,766,148		11,766,148	8,812,108
8. Other invested assets			0	
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)	2,125,609,955	0	2,125,609,955	2,089,063,032
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	22,161,739		22,161,739	22,239,283
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	270,000	270,000	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	53,990
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	5,017,396	275,745	4,741,651	2,761,927
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,153,059,090	545,745	2,152,513,345	2,114,118,232
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	613,580,303		613,580,303	579,688,201
28. Total (Lines 26 and 27)	2,766,639,393	545,745	2,766,093,648	2,693,806,433

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	4,049,482		4,049,482	2,049,705
2502. Accounts receivable	468,275	275,745	192,530	132,701
2503. Accrued contractual fee income	281,686		281,686	318,997
2598. Summary of remaining write-ins for Line 25 from overflow page	217,953	0	217,953	260,524
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	5,017,396	275,745	4,741,651	2,761,927

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,911,058,687 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,911,058,687	1,883,390,710
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	34,640,536	35,057,515
4. Contract claims:		
4.1 Life	4,396,119	6,106,867
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	3,127,188	2,716,482
10. Commissions to agents due or accrued - life and annuity contracts $.....531,517, accident and health $..........0 and deposit-type contract funds $..........0	531,517	9,044
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	345,847	345,848
13. Transfers to Separate Accounts due or accrued (net) (including $.....(8,547,206) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,547,206)	(8,567,354)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	316,936	431,857
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	4,938,057	1,521,494
15.2 Net deferred tax liability	174,030	
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee		
18. Amounts held for agents' account, including $.....391,393 agents' credit balances	391,393	520,402
19. Remittances and items not allocated	101,271	1,448,620
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	5,920,934	5,091,036
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,482,249	498,404
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	4,437,883	4,642,915
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	4,448,377	2,399,348
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,967,763,818	1,935,613,188
27. From Separate Accounts statement	613,580,303	579,688,201
28. Total liabilities (Lines 26 and 27)	2,581,344,121	2,515,301,389
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	10,699,527	4,455,044
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	182,249,527	176,005,044
38. Totals of Lines 29, 30 and 37	184,749,527	178,505,044
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,766,093,648	2,693,806,433

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	4,049,482	2,049,705
2502. Unclaimed property	398,895	349,643
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)	4,448,377	2,399,348
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	59,547,565	72,460,207	267,749,124
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	30,185,245	26,981,158	115,302,249
4. Amortization of Interest Maintenance Reserve (IMR)	312,867	214,894	1,183,142
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,024,918	2,015,060	7,931,510
8.2 Charges and fees for deposit-type contracts	132,523	419,304	1,164,164
8.3 Aggregate write-ins for miscellaneous income	625,421	606,413	2,399,613
9. Totals (Lines 1 to 8.3)	92,828,539	102,697,036	395,729,802
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	2,453,411	6,190,846	18,373,589
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	48,222,233	52,742,203	224,162,005
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,636,627	5,269,105	16,126,001
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	27,667,977	29,604,191	102,006,261
20. Totals (Lines 10 to 19)	80,980,248	93,806,345	360,667,856
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,987,727	4,343,400	17,158,412
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	3,942,590	4,700,040	17,719,735
24. Insurance taxes, licenses and fees, excluding federal income taxes	142,005	181,211	1,204,984
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,347,827)	(7,838,190)	(33,870,319)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	85,704,743	95,192,806	362,880,668
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	7,123,796	7,504,230	32,849,134
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	7,123,796	7,504,230	32,849,134
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,915,349	6,855,007	9,695,182
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,208,447	649,223	23,153,952
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....111,598 (excluding taxes of $.....389,616 transferred to the IMR)	(111,599)	272,777	6,345,935
35. Net income (Line 33 plus Line 34)	4,096,848	922,000	29,499,887
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	178,505,044	157,357,610	157,357,610
37. Net income (Line 35)	4,096,848	922,000	29,499,887
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....84,178	3,222,818	6,425,395	417,038
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(180,127)	1,962,177	(2,722,458)
41. Change in nonadmitted assets	(65,158)	272,804	(13,275)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(829,898)	(1,815,739)	(4,232,897)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	(1,800,861)
54. Net change in capital and surplus (Lines 37 through 53)	6,244,483	7,766,637	21,147,434
55. Capital and surplus as of statement date (Lines 36 + 54)	184,749,527	165,124,247	178,505,044

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	330,670	323,487	1,306,113
08.302.	Contractual rider fee income	156,445	129,823	594,735
08.303.	Contractual annual maintenance and surrender charge fees	138,306	152,988	498,372
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	115	393
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	625,421	606,413	2,399,613
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Correction of error - Variable annuity reserve surrender charges and standard scenario lapse rates			(1,800,861)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	(1,800,861)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	59,547,565	72,460,207	267,749,124
2.	Net investment income	30,521,669	28,480,552	116,141,615
3.	Miscellaneous income	2,669,040	2,662,950	10,223,778
4.	Total (Lines 1 through 3)	92,738,274	103,603,709	394,114,517
5.	Benefit and loss related payments	52,386,392	58,519,277	242,462,532
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,367,975)	(7,833,265)	(36,053,117)
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,664,771	9,254,032	36,209,395
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(501,214) tax on capital gains (losses)		3,096,000	13,390,540
10.	Total (Lines 5 through 9)	56,683,188	63,036,044	256,009,350
11.	Net cash from operations (Line 4 minus Line 10)	36,055,086	40,567,665	138,105,167
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	50,844,827	42,229,449	198,495,917
	12.2 Stocks		226,943	10,971,068
	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			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	50,844,827	42,456,392	209,466,985
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	88,186,437	90,101,998	331,475,056
	13.2 Stocks	1,815	499,158	499,824
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	1,856,436	(15,986,862)	1,866,521
	13.7 Total investments acquired (Lines 13.1 to 13.6)	90,044,688	74,614,294	333,841,401
14.	Net increase (decrease) in contract loans and premium notes	(664,491)	(263,516)	339,171
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(38,535,370)	(31,894,386)	(124,713,587)
	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	(2,921,083)	(2,586,678)	(10,353,598)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(582,031)	1,953,332	(231,921)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,503,114)	(633,346)	(10,585,519)
	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)	(5,983,398)	8,039,933	2,806,061
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	26,611,053	23,804,992	23,804,992
	19.2 End of period (Line 18 plus Line 19.1)	20,627,655	31,844,925	26,611,053

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

20.0001	Exchanges	1,060,320		4,936,034
20.0002	Securities acquired in paid in kind interest payment	39,852	41,799	146,114
20.0003	Securities acquired from liquidation distributions	1,815	2,053	2,761

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	52,033,898	62,919,680	234,008,064
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	7,513,667	9,540,527	33,741,060
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	59,547,565	72,460,207	267,749,124
12. Deposit-type contracts	34,468	9,681	10,806
13. Total	59,582,033	72,469,888	267,759,930

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. The financial statements of the Annuity Investors Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

Net Income	State of Domicile	March 31, 2013	December 31, 2012
(1) State basis	Ohio	$ 4,096,848	$ 29,499,887
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 4,096,848	$ 29,499,887
Surplus			
(5) Statutory surplus state basis	Ohio	$ 184,749,527	$ 178,505,044
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 184,749,527	$ 178,505,044

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

The Company recorded a charge to surplus of $1,800,861 in the Summary of Operations (Page 4, Line 53) at June 30, 2012 for a correction of the annuity reserves. The adjustment is the result of correcting variable annuity reserve surrender charges and standard scenario lapse rates.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

2. The Company has no aggregate loan-backed securities with an other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

3. The Company has no loan-backed securities with an OTTI recognized through the first quarter of 2013.

4. The following table shows all loan-backed securities with an unrealized loss position for a duration of less than 12 months or 12 months or more:

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 217,353
2. 12 Months or Longer	3,562,169

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

1. Less than 12 Months	$ 25,666,864
2. 12 Months or Longer	33,917,386

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

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.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

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

No significant change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

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

A. The Company had no transfers of receivables reported as sales.

B. The Company had no transfers and servicing of financial assets or extinguishments of liabilities.

C. The Company has no wash sales.

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 Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

The Company has categorized its March 31, 2013 assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	56,946	-	56,946
Commerical mortgage-backed securities	-	-	-	-
All other bonds	-	38	-	38
Total bonds	-	56,984	-	56,984
Non-affiliated common stock	878,781	-	-	878,781
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	11,766,148	-	11,766,148
Variable annuity assets (separate accounts) (a)	-	613,580,303	-	613,580,303
Total assets accounted for at fair value	$ 878,781	$ 625,403,435	$ -	$ 626,282,216

(a) Separate account liabilities equal the fair value for separate account assets.

2. The Company does not have any Level 3 securities carried at fair value.

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

NOTES TO FINANCIAL STATEMENTS

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2013.

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	$ 10,030,331	$ 8,850,494	$ 3,582,742	$ 6,447,589	$ -	$ -
States, municipalities and political subdivisions	267,385,817	247,328,093	-	267,385,817	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	333,146,611	305,888,443	-	307,700,452	25,446,159	-
Commercial mortgage-backed securities	307,134,330	272,771,284	-	305,425,805	1,708,525	-
Asset backed securities	128,777,887	124,364,032	-	117,546,684	11,231,203	-
All other bonds	1,174,712,417	1,073,589,867	-	1,163,304,158	11,408,259	-
Total bonds	$ 2,221,187,393	$ 2,032,792,213	$ 3,582,742	$ 2,167,810,505	$ 49,794,146	$ -
Non-affiliated common stock	878,781	878,781	878,781	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Variable annuity assets (separate accounts)	613,580,303	613,580,303	-	613,580,303	-	-
Equity index call options	11,766,148	11,766,148	-	11,766,148	-	-
Policy loans	59,545,158	59,545,158	-	-	59,545,158	-
Total financial assets	$ 2,906,957,783	$ 2,718,562,603	$ 4,461,523	$ 2,793,156,956	$ 109,339,304	$ -

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 - Change in Incurred Losses and Loss Adjustment Expenses

The Company has no change in incurred losses and loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/20/2012......................

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

PART 1 - FINANCIAL

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

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

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 [ ] No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
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)	$ 0	$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

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

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

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

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

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

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

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$ 0
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		448,371			448,371	
2. Alaska AK	L		71,074			71,074	
3. Arizona AZ	L		710,531			710,531	
4. Arkansas AR	L		90,555			90,555	
5. California CA	L		13,008,395			13,008,395	34,468
6. Colorado CO	L		96,151			96,151	
7. Connecticut CT	L		1,120,150			1,120,150	
8. Delaware DE	L		75,347			75,347	
9. District of Columbia DC	L		22,674			22,674	
10. Florida FL	L		6,589,993			6,589,993	
11. Georgia GA	L		397,912			397,912	
12. Hawaii HI	L		417,378			417,378	
13. Idaho ID	L		192,821			192,821	
14. Illinois IL	L		1,164,953			1,164,953	
15. Indiana IN	L		493,805			493,805	
16. Iowa IA	L		425,601			425,601	
17. Kansas KS	L		201,144			201,144	
18. Kentucky KY	L		475,808			475,808	
19. Louisiana LA	L		165,345			165,345	
20. Maine ME	L		363,385			363,385	
21. Maryland MD	L		228,765			228,765	
22. Massachusetts MA	L		1,621,057			1,621,057	
23. Michigan MI	L		3,034,451			3,034,451	
24. Minnesota MN	L		758,253			758,253	
25. Mississippi MS	L		66,432			66,432	
26. Missouri MO	L		194,426			194,426	
27. Montana MT	L		119,754			119,754	
28. Nebraska NE	L		44,107			44,107	
29. Nevada NV	L		1,049,708			1,049,708	
30. New Hampshire NH	L		114,634			114,634	
31. New Jersey NJ	L		2,446,716			2,446,716	
32. New Mexico NM	L		91,992			91,992	
33. New York NY	N		65,447			65,447	
34. North Carolina NC	L		4,720,092			4,720,092	
35. North Dakota ND	L		85,141			85,141	
36. Ohio OH	L		4,728,958			4,728,958	
37. Oklahoma OK	L		107,783			107,783	
38. Oregon OR	L		54,425			54,425	
39. Pennsylvania PA	L		1,383,049			1,383,049	
40. Rhode Island RI	L		621,805			621,805	
41. South Carolina SC	L		223,288			223,288	
42. South Dakota SD	L		13,794			13,794	
43. Tennessee TN	L		850,689			850,689	
44. Texas TX	L		7,530,436			7,530,436	
45. Utah UT	L		1,033,748			1,033,748	
46. Vermont VT	N		43,378			43,378	
47. Virginia VA	L		405,517			405,517	
48. Washington WA	L		1,250,206			1,250,206	
49. West Virginia WV	L		27,612			27,612	
50. Wisconsin WI	L		71,649			71,649	
51. Wyoming WY	L		25,760			25,760	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	3,100	0	0	3,100	0
59. Subtotal	(a) 49	0	59,547,565	0	0	59,547,565	34,468
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	59,547,565	0	0	59,547,565	34,468
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	59,547,565	0	0	59,547,565	34,468
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	59,547,565	0	0	59,547,565	34,468

DETAILS OF WRITE-INS

58001. Other Foreign	XXX		3,100			3,100	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	3,100	0	0	3,100	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
—— American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
—— MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
—— American Premier Underwriters, Inc.	PA	23-6000765	
——— The Associates of the Jersey Company	NJ	23-6297584	
——— Cal Coal, Inc.	IL	37-1094159	
——— Great Southwest Corporation	DE	95-2802826	
——— The Indianapolis Union Railway Company	IN	35-6001691	
——— Lehigh Valley Railroad Company	PA	13-6400464	
———— Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
——— Magnolia Alabama Holdings, Inc.	DE	20-1548213	
———— Magnolia Alabama Holdings LLC	AL	20-1574094	
——— Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
——— Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
——— The Owasco River Railway, Inc.	NY	13-6021353	
——— PCC Real Estate, Inc.	NY	31-1236926	
——— PCC Technical Industries, Inc.	DE	76-0080537	
———— PCC Maryland Realty Corp.	MD	31-1388401	
——— Penn Central Energy Management Company	DE	06-1209709	
——— Penn Towers, Inc.	PA	23-1537928	
——— Pennsylvania-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, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.8%)	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			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.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	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	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1475936				AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			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	UDP	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		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.	
			36-3383108				Consolidated Financial Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	
			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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	63479	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.	
0084	American Financial Group, Inc.	71404	47-0463747				Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			47-0562685				Continental Print & Photo Co.	NE	NIA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				Unites States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	51.300	American Financial Group, Inc.	
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	51.300	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	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			98-0627464				Premier International Insurance Company	TCA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC-Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.800	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			66-0660039				Hudson Management Group, Ltd	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	51.900	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1415856				Vanliner Group, Inc.	DE	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims and Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1737792				Superior NWVN of Ohio, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

* 9 3 6 6 1 2 0 1 3 4 4 7 0 0 0 0 1 *

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

* 9 3 6 6 1 2 0 1 3 4 4 8 0 0 0 0 1 *

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Receivable for marketing reallowance	196,453		196,453	239,024
2505. Other assets	21,500		21,500	21,500
2597. Summary of remaining write-ins for Line 25	217,953	0	217,953	260,524

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income		115	393
08.397. Summary of remaining write-ins for Line 8.3	0	115	393

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
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		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, 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 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)	0	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,993,430,221	1,858,549,675
2. Cost of bonds and stocks acquired	88,188,252	331,974,880
3. Accrual of discount	2,123,785	8,412,431
4. Unrealized valuation increase (decrease)	240,501	(4,467,477)
5. Total gain (loss) on disposals	1,113,188	11,521,874
6. Deduct consideration for bonds and stocks disposed of	50,844,827	209,466,985
7. Deduct amortization of premium	580,126	2,468,587
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		625,589
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,033,670,994	1,993,430,221
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,033,670,994	1,993,430,221

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,429,980,739	160,979,106	125,822,992	6,038,658	1,471,175,511			1,429,980,739
2. Class 2 (a)	512,719,717	18,506,089	12,906,435	547,720	518,867,091			512,719,717
3. Class 3 (a)	53,920,167		1,907,623	(7,930,758)	44,081,786			53,920,167
4. Class 4 (a)	11,213,326		514,391	4,309,156	15,008,091			11,213,326
5. Class 5 (a)	4,289,439	1,806,563	144,265	(1,412,687)	4,539,050			4,289,439
6. Class 6 (a)	64,781		6,672	(4,811)	53,298			64,781
7. Total Bonds	2,012,188,170	181,291,758	141,302,378	1,547,278	2,053,724,827	0	0	2,012,188,170
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,012,188,170	181,291,758	141,302,378	1,547,278	2,053,724,827	0	0	2,012,188,170

(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 $.....20,932,614; 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	20,932,614	XXX	20,932,614	1,781	

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	19,398,036	24,661,177
2. Cost of short-term investments acquired	93,105,318	363,921,835
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	91,570,740	369,184,976
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)	20,932,614	19,398,036
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	20,932,614	19,398,036

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	8,812,108
2.	Cost paid/(consideration received) on additions	1,690,095
3.	Unrealized valuation increase (decrease)	3,051,443
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(1,787,498)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	11,766,148
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	11,766,148

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	11,766,148	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		11,766,148
4.	Part D, Section 1, Column 5	11,766,148	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,766,148	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,766,148
10.	Part D, Section 1, Column 8	11,766,148	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030		02/19/2013	MORGAN KEEGAN & COMPANY		1,155,143	1,000,000	19,936	1FE
605580 5X 3	MISS ST BAB 5.245 11/01/2034		02/19/2013	BARCLAYS AMERICA		1,175,610	1,000,000	16,172	1FE
882722 VP 3	TX ST BABS A 4.631 04/01/2033		02/19/2013	MORGAN KEEGAN & COMPANY		1,137,140	1,000,000	18,138	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,467,893	3,000,000	54,246	XXX
Bonds - U.S. Special Revenue and Special Assessment									
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030		01/31/2013	CITIGROUP		1,285,310	1,000,000	5,859	1FE
072031 AK 3	BAY AREA CA WTR AGY B 2.855 10/01/2023		02/01/2013	GOLDMAN SACHS & CO		2,000,000	2,000,000		1FE
47770V AX 8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023		01/29/2013	J. P. MORGAN SECURITIES		1,000,000	1,000,000		1FE
47770V AY 6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029		01/29/2013	J. P. MORGAN SECURITIES		2,000,000	2,000,000		1FE
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033		02/08/2013	MORGAN STANLEY & CO		1,193,580	1,000,000	21,744	1FE
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039		01/31/2013	CITIGROUP		1,189,220	1,000,000	21,105	1FE
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040		02/04/2013	CITIGROUP		974,552	800,000	12,047	1FE
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027		01/31/2013	BANK OF AMER/ML		2,000,000	2,000,000		1FE
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046		02/06/2013	BARCLAYS AMERICA		2,283,720	2,000,000	46,875	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		03/11/2013	MORGAN KEEGAN		2,000,000	2,000,000	4,694	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					15,926,382	14,800,000	112,324	XXX
Bonds - Industrial and Miscellaneous									
00101J AD 8	ADT CORP 4.125 06/15/2023		01/07/2013	MORGAN STANLEY & CO		999,860	1,000,000		2FE
035242 AA 4	ANHEUSER-BUSCH 2.625 01/17/2023		01/14/2013	DEUTSCHE MORGAN GRENFELL		1,986,940	2,000,000		1FE
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	R	01/16/2013	SANDLER O'NEIL & PARTNER		1,500,000	1,500,000		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		2AM
07388Y AH 5	BSCMS 2007-PW16 AJ SEQ CSTR 06/11/2040		03/07/2013	ROYAL BANK OF SCOTLAND		903,750	1,000,000	1,746	1Z
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023		01/29/2013	WELLS FARGO BROKERAGE		991,540	1,000,000		1FE
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023		01/15/2013	J. P. MORGAN SECURITIES		999,660	1,000,000		1FE
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023		01/16/2013	KEYBANK CAPITAL MARKET		1,010,090	1,000,000	431	1FE
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025	R	03/20/2013	JEFFERIES & CO		990,000	1,000,000		1FE
172967 GK 1	CITIGROUP INC 4.05 07/30/2022		02/05/2013	UBS WARBURG		1,000,000	1,000,000		2FE
205887 BK 7	CONAGRA INC 4.95 08/15/2020		01/31/2013	Exchanged		1,060,320	1,000,000		2FE
30251B AD 0	FMR LLC 4.95 02/01/2033		01/29/2013	CITIGROUP		998,740	1,000,000		1FE
30290X AN 3	FREMF 2013-K24 B SUB CSTR 11/25/2045		01/10/2013	WELLS FARGO BROKERAGE		981,586	1,000,000	2,237	1FE
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023		01/28/2013	RBC DOMINION		999,680	1,000,000		2FE
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025	R	02/27/2013	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
35671D AX 3	FREEPORT-MCMORAN C&G 3.875 03/15/2023		02/28/2013	JP MORGAN SECURITIES INC		2,998,230	3,000,000		2FE
361448 AQ 6	GATX CORP 3.90 03/30/2023		03/14/2013	CITIGROUP		988,940	1,000,000		2FE
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023		01/16/2013	GOLDMAN SACHS & CO		996,840	1,000,000		1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/22/2013	BARCLAYS CAPITAL		1,500,000	1,500,000		1Z
421946 AH 7	HEALTHCARE RLTY 3.75 04/15/2023		03/19/2013	WELLS FARGO BROKERAGE SERVICES		991,790	1,000,000		2FE
42225U AA 2	HEALTHCARE TRUST 3.70 04/15/2023		03/21/2013	WELLS FARGO BROKERAGE SERVICES		991,860	1,000,000		2FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		03/13/2013	DEUTSCHE BANK		999,306	1,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023		01/15/2013	JEFFRIES AND COMPANY		1,994,420	2,000,000		2FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021 FB	R	03/01/2013	RAYMOND JAMES & ASSOCIATES		735,627	757,158	256	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021 FB	R	03/01/2013	ROYAL BANK OF CANADA		612,825	630,965	213	1FE
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020		02/27/2013	JP MORGAN SECURITIES INC		999,980	1,000,000		2FE
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		01/11/2013	GREENWICH CAPITAL MARKETS, INC		1,111,202	1,640,150	3,862	1FM
620076 BC 2	MOTOROLA INC 3.50 03/01/2023		02/25/2013	MORGAN STANLEY		988,270	1,000,000		2FE
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
63254A AE 8	NATL AUSTR BK LT 3.00 01/20/2023	R	01/14/2013	GOLDMAN SACHS & CO		2,994,360	3,000,000		1FE
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023		02/12/2013	J. P. MORGAN SECURITIES		1,994,660	2,000,000		2FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		01/11/2013	GREENWICH CAPITAL MARKETS, INC		489,700	736,391	1,809	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		01/11/2013	GREENWICH CAPITAL MARKETS, INC		244,850	368,196	916	1FM
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019		02/05/2013	BANK OF AMER/ML		371,250	500,000	6,533	5FE
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025	R	01/16/2013	RBS SECURITIES/GREENWICH		1,000,000	1,000,000		1FE
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
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025	R	01/16/2013	RBS SECURITIES/GREENWICH		500,000	500,000		1FE
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023		03/27/2013	BARCLAYS CAPITAL		1,000,000	1,000,000	2,774	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		02/12/2013	GOLDMAN SACHS		1,610,595	1,743,540	390	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2013	Capital Interest		5,327	8,886		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		01/26/2013	Capital Interest		11,448	2,934		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		02/26/2013	Capital Interest		11,500	15,609		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2013	Capital Interest		11,577	9,391		1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/21/2013	ROYAL BANK OF SCOTLAND		684,575	985,000	3,480	1Z
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		02/27/2013	BARCLAYS CAPITAL		999,718	1,000,000		1FE
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047		02/27/2013	BARCLAYS CAPITAL		950,824	1,000,000		1FE
790849 AJ 2	ST JUDE MEDICAL 3.25 04/15/2023		03/21/2013	BANC OF AMERICA SECURITIES		1,990,480	2,000,000		1FE
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025	R	03/08/2013	ROYAL BANK OF SCOTLAND		1,000,000	1,000,000		1FE
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025	R	03/08/2013	ROYAL BANK OF SCOTLAND		1,000,000	1,000,000		1FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		02/06/2013	GREENWICH CAPITAL MARKETS, INC		1,435,313	1,500,000	236	5FE
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023	R	01/30/2013	HSBC SECURITIES INC		986,150	1,000,000	2,524	1FE
855030 AM 4	STAPLES INC 4.375 01/12/2023		01/07/2013	BARCLAYS AMERICA		998,080	1,000,000		2FE
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023	R	01/30/2013	GOLDMAN SACHS & CO		985,240	1,000,000	1,333	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	R	03/25/2013	ROYAL BANK OF CANADA		2,690,703	2,750,000	5,797	1FE
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025	R	01/16/2013	BANK OF AMER/ML		1,000,000	1,000,000		1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		02/20/2013	BANK OF AMER/ML		1,999,706	2,000,000		1FE
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025	R	03/26/2013	DEUTSCHE BANK		1,991,800	2,000,000		1FE
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		01/25/2013	CS FIRST BOSTON CORP		1,027,773	1,000,000	4,015	1FE
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023		02/25/2013	WELLS FARGO BROKERAGE SERVICES		995,930	1,000,000		1FE
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025	R	03/12/2013	JEFFERIES & CO		990,000	1,000,000		1FE
92857W BC 3	VODAFONE GROUP 2.95 02/19/2023	R	02/11/2013	HSBC SECURITIES INC		1,990,740	2,000,000		1FE
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023		02/06/2013	WELLS FARGO BROKERAGE		999,410	1,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3899999.	Total - Bonds - Industrial & Miscellaneous					68,792,162	70,648,220	38,552	XXX
8399997.	Total - Bonds - Part 3					88,186,437	88,448,220	205,122	XXX
8399999.	Total - Bonds					88,186,437	88,448,220	205,122	XXX
Common Stocks - Industrial and Miscellaneous									
140661 10 9	CAPMARK FINANCIAL GROUP INC		01/22/2013	Liquidation	150.000	1,815	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1,815	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					1,815	XXX	0	XXX
9799999.	Total - Common Stocks					1,815	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					1,815	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					88,188,252	XXX	205,122	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		01/25/2013	MBS Paydown 0.0136114		118	118	118	118				0		118			0	1	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		02/25/2013	MBS Paydown 0.01355775		107	107	107	107				0		107			0	1	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		03/25/2013	MBS Paydown 0.01316876		778	778	778	776		(4)		(4)		778			0	12	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		01/25/2013	MBS Paydown 0.15606701		11,519	11,519	11,708	11,742		(667)		(667)		11,519			0	53	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		02/25/2013	MBS Paydown 0.149114		6,953	6,953	7,067	7,088		(396)		(396)		6,953			0	64	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		03/25/2013	MBS Paydown 0.13930275		9,811	9,811	9,972	10,001		(566)		(566)		9,811			0	135	01/01/2035	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		03/01/2013	Sinking Fund Redemption 100.0		80,430	80,430	85,740	82,622		(88)		(88)		80,430			0	3,418	09/01/2019	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		02/27/2013	Sinking Fund Redemption 100.0		34,038	34,038	34,038	34,037		0		0		34,038			0	756	02/27/2027	1
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		01/01/2013	MBS Paydown 0.031026767		20,982	20,982	20,982	20,982				0		20,982			0	661	01/01/2016	1
912828 AU 4	U.S. TREASURY NOTES 3.875 02/15/13		02/15/2013	Maturity 100.0		2,000,000	2,000,000	2,024,063	2,000,352		(352)		(352)		2,000,000			0	38,750	02/15/2013	1
0599999.	Total - Bonds - U.S. Government					2,164,737	2,164,737	2,194,574	2,167,825	0	(2,072)	0	(2,072)	0	2,164,737	0	0	0	43,850	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2013	Sinking Fund Redemption 100.0		195,000	195,000	200,195	197,649		(2,649)		(2,649)		195,000			0	5,119	02/15/2018	1FE
645019 3K 4	NEW HAVEN CT TXB 9TH 7.00 02/15/2013		02/15/2013	Maturity 100.0		376,047	376,047	386,054	376,390		(343)		(343)		376,047			0	13,162	02/15/2013	2FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					571,047	571,047	586,248	574,039	0	(2,992)	0	(2,992)	0	571,047	0	0	0	18,280	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		01/01/2013	Sinking Fund Redemption 100.0		15,000	15,000	15,000	15,000		0		0		15,000			0	300	01/01/2030	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		02/01/2013	Partial Call 100.0		35,000	35,000	35,000	35,000		0		0		35,000			0	817	01/01/2030	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,117	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00101A AA 3	AVERY DENNISON 6.625 10/01/17		01/23/2013	JEFFRIES AND COMPANY		1,178,940	1,000,000	995,290	997,392		35		35		997,427		181,513	181,513	21,531	10/01/2017	2FE
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	03/25/2013	MBS Paydown 0.701911624		763,206	763,206	722,184	734,136		18,725		18,725		763,206			0	1,082	03/25/2017	1FE
00209T AA 3	AT&T BROADBAND 8.375 3/15/13		03/15/2013	Maturity 100.0		330,000	330,000	330,000	329,998		2		2		330,000			0	13,819	03/15/2013	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		01/15/2013	MBS Paydown 0.99434442		5,656	5,656	5,656	5,655		(0)		(0)		5,656			0	9	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		02/15/2013	MBS Paydown 0.985128814		9,216	9,216	9,216	9,215		(1)		(1)		9,216			0	30	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		03/15/2013	MBS Paydown 0.975918331		9,210	9,210	9,210	9,210		0		0		9,210			0	44	12/15/2042	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		01/25/2013	MBS Paydown 0.445655		26,347	26,347	23,087	24,166		114		114		26,347			0	7	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		02/25/2013	MBS Paydown 0.44334688		4,616	4,616	4,045	4,234		42		42		4,616			0	3	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		03/25/2013	MBS Paydown 0.42943604		27,822	27,822	24,379	25,519		327		327		27,822			0	22	08/25/2036	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		01/20/2013	MBS Paydown 0.966502447		3,941	3,941	3,941	3,941				0		3,941			0	18	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		02/20/2013	MBS Paydown 0.964532004		3,941	3,941	3,941	3,941				0		3,941			0	36	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		03/20/2013	MBS Paydown 0.962561561		3,941	3,941	3,941	3,941				0		3,941			0	54	12/20/2040	1FE
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		01/25/2013	MBS Paydown 0.03352482		21,576	21,576	17,908	18,504		2,878		2,878		21,576			0	88	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		02/25/2013	MBS Paydown 0.02640776		21,351	21,351	17,721	18,312		2,920		2,920		21,351			0	175	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		03/25/2013	MBS Paydown 0.00577426		61,901	61,901	51,377	53,088		8,750		8,750		61,901			0	760	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00846U AG 6	AGILENT TECH INC 5.00 07/15/20		01/23/2013	GOLDMAN SACHS & CO.		1,138,290	1,000,000	995,350	996,278		31		31		996,309		141,981	141,981	26,806	07/15/2020	2FE
017363 AK 8	ALLEGHENY ENERGY 5.75 10/15/2019		03/14/2013	Cash Tender 115.584		1,155,840	1,000,000	996,350	997,337		2,663		2,663		1,000,000		155,840	155,840	23,799	10/15/2019	2FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		01/25/2013	MBS Paydown 0.484560376		3,008	3,008	2,256	2,127		3		3		3,008			0	1	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		02/25/2013	MBS Paydown 0.47975661		4,804	4,804	3,603	3,397		307		307		4,804			0	3	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		03/25/2013	MBS Paydown 0.47771902		2,038	2,038	1,528	1,441		5		5		2,038			0	2	10/25/2046	1FM
03027W AA 0	AMTT 2007-1A AFX SEQ 5.4197 04/15/37		03/15/2013	MBS Paydown 0.0		3,000,000	3,000,000	3,000,000	3,000,003		(3)		(3)		3,000,000			0	88,886	04/15/2037	1FE
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14		01/20/2013	MBS Paydown 0.166666667		450,000	450,000	464,625	450,474		(265)		(265)		450,000			0	2,130	02/20/2014	1FE
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14		02/20/2013	MBS Paydown 0.0		450,000	450,000	464,625	450,474		(683)		(683)		450,000			0	4,260	02/20/2014	1FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		01/26/2013	MBS Paydown 0.289126644		27,645	27,645	25,330	26,403				0		27,645			0	55	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		02/26/2013	MBS Paydown 0.284635274		13,474	13,474	12,346	12,869		35		35		13,474			0	53	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		03/26/2013	MBS Paydown 0.282534397		6,303	6,303	5,775	6,020		28		28		6,303			0	37	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		01/26/2013	MBS Paydown 0.356623553		22,580	22,580	22,072	22,154				0		22,580			0	103	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		02/26/2013	MBS Paydown 0.344386724		36,710	36,710	35,885	36,019		456		456		36,710			0	337	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		03/26/2013	MBS Paydown 0.32597679		55,230	55,230	53,987	54,189		756		756		55,230			0	759	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		01/26/2013	MBS Paydown 0.33525476		2,271	2,271	2,134	2,121				0		2,271			0	11	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		02/26/2013	MBS Paydown 0.334975313		2,236	2,236	2,101	2,088		2		2		2,236			0	22	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		03/26/2013	MBS Paydown 0.334712263		2,104	2,104	1,978	1,966		3		3		2,104			0	32	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		01/27/2013	MBS Paydown 0.404702761		38,798	38,798	37,731	37,663		319		319		38,798			0	194	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		02/27/2013	MBS Paydown 0.391543742		39,477	39,477	38,391	38,323		377		377		39,477			0	395	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		03/27/2013	MBS Paydown 0.373818873		53,175	53,175	51,712	51,620		800		800		53,175			0	798	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		01/26/2013	MBS Paydown 0.718074911		41,345	41,345	40,725	40,843		225		225		41,345			0	190	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		02/26/2013	MBS Paydown 0.694430776		47,288	47,288	46,579	46,714		286		286		47,288			0	433	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2013	MBS Paydown 0.678887738		31,086	31,086	30,620	30,708		159		159		31,086			0	427	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		01/26/2013	MBS Paydown 0.36127482		42,919	42,919	42,597	42,698		4		4		42,919			0	215	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		02/26/2013	MBS Paydown 0.350688055		42,347	42,347	42,029	42,129		13		13		42,347			0	423	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		03/26/2013	MBS Paydown 0.319060221		126,511	126,511	125,563	125,859		593		593		126,511			0	1,898	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		01/26/2013	MBS Paydown 0.796795655		14,080	14,080	13,341	13,322				0		14,080			0	70	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		02/26/2013	MBS Paydown 0.789754914		14,081	14,081	13,342	13,323				0		14,081			0	141	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		03/26/2013	MBS Paydown 0.782751885		14,006	14,006	13,271	13,252				0		14,006			0	210	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		01/26/2013	MBS Paydown 0.883600331		11,000	11,000	9,680	9,732				0		11,000			0	24	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		02/26/2013	MBS Paydown 0.871792917		35,422	35,422	31,172	31,340		814		814		35,422			0	153	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		03/26/2013	MBS Paydown 0.868768324		9,074	9,074	7,985	8,028		20		20		9,074			0	59	01/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		01/26/2013	MBS Paydown 0.870412759		22,102	22,102	20,555	20,646				0		22,102			0	49	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		02/26/2013	MBS Paydown 0.858427902		23,970	23,970	22,292	22,390		46		46		23,970			0	107	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		03/26/2013	MBS Paydown 0.833948611		48,959	48,959	45,531	45,732		1,408		1,408		48,959			0	326	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		01/26/2013	MBS Paydown 0.901856		52,700	52,700	46,376	46,784		5,177		5,177		52,700			0	124	11/26/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		02/26/2013	MBS Paydown 0.894529591		21,979	21,979	19,342	19,512		13		13		21,979			0	103	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		03/26/2013	MBS Paydown 0.881332644		39,591	39,591	34,840	35,146		3,674		3,674		39,591			0	275	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		01/20/2013	MBS Paydown 0.939697213		16,570	16,570	13,691	13,751		28		28		16,570			0	3	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		02/20/2013	MBS Paydown 0.928924892		21,545	21,545	17,801	17,879		88		88		21,545			0	11	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		03/20/2013	MBS Paydown 0.923544698		10,760	10,760	8,891	8,930		75		75		10,760			0	10	11/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		01/25/2013	MBS Paydown 0.5137984		89,404	89,404	63,030	61,678		24,670		24,670		89,404			0	472	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2013	MBS Paydown 0.50367794		75,903	75,903	53,512	52,364		20,984		20,984		75,903			0	1,160	03/25/2036	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		01/10/2013	MBS Paydown 0.722127102		336,613	336,613	339,584	336,613				0		336,613			0	1,528	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		02/10/2013	MBS Paydown 0.721425682		1,403	1,403	1,415	1,403				0		1,403			0	13	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		03/10/2013	MBS Paydown 0.686232355		70,387	70,387	71,008	70,387				0		70,387			0	958	09/10/2045	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		01/25/2013	MBS Paydown 0.32159908		23,643	23,643	19,180	17,150		1,229		1,229		23,643			0	12	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		02/25/2013	MBS Paydown 0.3175832		20,079	20,079	16,289	14,565		295		295		20,079			0	20	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2013	MBS Paydown 0.31373855		19,223	19,223	15,595	13,944		111		111		19,223			0	29	05/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		01/25/2013	MBS Paydown 0.04265286		1,412	1,412	1,248	1,343				0		1,412			0	4	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		02/25/2013	MBS Paydown 0.041930799		1,946	1,946	1,720	2,060				0		1,946			0	10	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		02/25/2013	Pass-Through Loss			220	195					0					0	1	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2013	MBS Paydown 0.04142382		1,521	1,521	1,344	1,447				0		1,521			0	12	11/25/2035	3FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		01/10/2013	MBS Paydown 0.674141221		609,059	609,059	576,179	598,974		9,049		9,049		609,059			0	2,947	02/10/2051	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		02/10/2013	MBS Paydown 0.673241859		1,799	1,799	1,702	1,769		28		28		1,799			0	17	02/10/2051	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		01/25/2013	MBS Paydown 0.15186367		2,759	2,759	2,621	3,487				0		2,759			0	13	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		01/25/2013	Pass-Through Loss			1,990	1,891					0					0	10	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		02/25/2013	MBS Paydown 0.14937553		3,233	3,233	3,071	5,755				0		3,233			0	32	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		02/25/2013	Pass-Through Loss			4,605	4,374					0					0	45	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2013	MBS Paydown 0.14809722		2,525	2,525	2,399	2,957				0		2,525			0	37	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2013	Pass-Through Loss			1,502	1,427					0					0	22	01/25/2037	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		01/25/2013	MBS Paydown 0.01556536		338	338	321	580				0		338			0	2	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		01/25/2013	Pass-Through Loss			448	425					0					0	2	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		02/25/2013	MBS Paydown 0.01521068		692	692	657	786				0		692			0	7	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		02/25/2013	Pass-Through Loss			372	354					0					0	4	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2013	MBS Paydown 0.01509673		286	286	272	253				0		286			0	4	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2013	Pass-Through Loss			56	53					0					0	1	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		01/25/2013	MBS Paydown 0.17557404		5,792	5,792	5,068	6,025				0		5,792			0	28	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		01/25/2013	Pass-Through Loss			2,391	2,092					0					0	12	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		02/25/2013	MBS Paydown 0.17397104		2,851	2,851	2,494	2,360				0		2,851			0	27	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		02/25/2013	Pass-Through Loss			355	311					0					0	3	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2013	MBS Paydown 0.17307916		1,784	1,784	1,561	1,313				0		1,784			0	26	05/25/2037	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		01/26/2013	MBS Paydown 0.261886807		76,273	76,273	76,273	76,175		(178)		(178)		76,273			0	381	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		02/26/2013	MBS Paydown 0.252486053		42,303	42,303	42,303	42,249		8		8		42,303			0	423	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		03/26/2013	MBS Paydown 0.23903019		60,551	60,551	60,551	60,474		(120)		(120)		60,551			0	908	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		01/26/2013	MBS Paydown 0.832126508		104,664	104,664	99,431	100,686		2,686		2,686		104,664			0	523	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		02/26/2013	MBS Paydown 0.809378997		113,738	113,738	108,051	109,414		3,044		3,044		113,738			0	1,137	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		03/26/2013	MBS Paydown 0.788841293		102,689	102,689	97,554	98,785		2,721		2,721		102,689			0	1,540	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		01/26/2013	MBS Paydown 0.720142494		115,619	115,619	113,451	114,295		414		414		115,619			0	578	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		02/26/2013	MBS Paydown 0.704842413		76,500	76,500	75,066	75,624		163		163		76,500			0	765	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		03/26/2013	MBS Paydown 0.689957049		74,427	74,427	73,031	73,575		170		170		74,427			0	1,116	10/26/2036	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		01/26/2013	MBS Paydown 0.870448151		157,066	157,066	157,655	156,857		(617)		(617)		157,066			0	785	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		02/26/2013	MBS Paydown 0.843282813		135,827	135,827	136,336	135,646		(498)		(498)		135,827			0	1,358	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		03/26/2013	MBS Paydown 0.81408633		145,982	145,982	146,530	145,788		(544)		(544)		145,982			0	2,190	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		01/26/2013	Pass-Through Loss			16,159	9,286					0					0	81	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		02/26/2013	Pass-Through Loss			13,149	7,556					0					0	131	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2013	Pass-Through Loss			6,758	3,884					0					0	101	08/26/2037	1FM
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		01/20/2013	MBS Paydown 0.966851957		8,174	8,174	8,174	8,174				0		8,174			0	25	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		02/20/2013	MBS Paydown 0.95863157		8,220	8,220	8,220	8,220		0		0		8,220			0	51	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		03/20/2013	MBS Paydown 0.953076014		5,556	5,556	5,555	5,555		0		0		5,556			0	52	09/20/2027	1FE
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		02/12/2013	MBS Paydown 0.0		60,675	60,675	61,671	59,748		927		927		60,675			0	564	04/12/2038	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		01/11/2013	MBS Paydown 0.485265607		92,736	92,736	88,666	91,850		759		759		92,736			0	410	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		02/11/2013	MBS Paydown 0.442663553		110,765	110,765	105,903	109,707		920		920		110,765			0	980	02/11/2044	1FM
111320 AG 2	BROADCOM CORP 2.50 08/15/2022		01/23/2013	GOLDMAN SACHS & CO		1,969,680	2,000,000	1,985,100	1,985,593		99		99		1,985,691		(16,011)	(16,011)	22,500	08/15/2022	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		01/15/2013	MBS Paydown 0.986257692		2,029	2,029	2,028	2,028				0		2,029			0	9	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		02/15/2013	MBS Paydown 0.985235875		2,044	2,044	2,043	2,043		0		0		2,044			0	18	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		03/15/2013	MBS Paydown 0.98421033		2,051	2,051	2,050	2,051		0		0		2,051			0	28	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		01/25/2013	MBS Paydown 0.186796705		38,377	38,377	38,377	38,377				0		38,377			0	192	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		02/25/2013	MBS Paydown 0.176588229		51,042	51,042	51,042	51,042				0		51,042			0	528	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		03/25/2013	MBS Paydown 0.169447819		35,702	35,702	35,702	35,702				0		35,702			0	550	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		01/20/2013	MBS Paydown 0.375729716		4,270	4,270	4,185	7,206				0		4,270			0	11	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		01/20/2013	Pass-Through Loss			7,658	7,505					0					0	20	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2013	MBS Paydown 0.347705658		26,811	26,811	26,274	25,394				0		26,811			0	140	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2013	Pass-Through Loss			15,226	14,921					0					0	80	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2013	MBS Paydown 0.347283104		634	634	621	383				0		634			0	5	06/20/2036	1FM
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		01/18/2013	MBS Paydown 0.876313052		16,784	16,784	16,778	16,836		1		1		16,784			0	71	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		02/18/2013	MBS Paydown 0.867885712		16,855	16,855	16,848	16,907		(1)		(1)		16,855			0	146	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		03/18/2013	MBS Paydown 0.860226708		15,318	15,318	15,312	15,365		1		1		15,318			0	189	10/18/2026	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		01/18/2013	MBS Paydown 0.930751775		9,370	9,370	9,369	9,369		0		0		9,370			0	33	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		02/18/2013	MBS Paydown 0.921501471		9,250	9,250	9,249	9,249		0		0		9,250			0	65	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		03/18/2013	MBS Paydown 0.913726423		7,775	7,775	7,774	7,774		0		0		7,775			0	82	06/18/2027	1FE
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		03/26/2013	MBS Paydown 0.974817806		100,477	100,477	100,477	100,238		(27)		(27)		100,477			0	1,387	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		01/26/2013	MBS Paydown 0.918233449		23,265	23,265	23,265	22,208		(38)		(38)		23,265			0	107	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		02/26/2013	MBS Paydown 0.892383994		14,476	14,476	14,476	13,818		(16)		(16)		14,476			0	133	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		03/26/2013	MBS Paydown 0.869130495		13,022	13,022	13,022	12,431		(12)		(12)		13,022			0	179	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		01/26/2013	Pass-Through Loss			10,765	3,272					0					0	49	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		02/26/2013	Pass-Through Loss			25	8					0					0	0	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2013	Pass-Through Loss			2,983	907					0					0	41	11/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		01/26/2013	MBS Paydown 0.0		7,605	7,605	7,605	7,490		115		115		7,605			0	19	10/26/2035	1FM
12641P CM 4	CSMC 2009-6R 10A2 SUB SSUP CSTR 10/26/35		01/26/2013	MBS Paydown 0.206998942		71,370	71,370	71,370	71,225		(3)		(3)		71,370			0	182	10/26/2035	1FM
12641P CM 4	CSMC 2009-6R 10A2 SUB SSUP CSTR 10/26/35		02/26/2013	MBS Paydown 0.0		18,630	18,630	18,630	18,592		186		186		18,630			0	95	10/26/2035	1FM
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 10/26/35		02/26/2013	MBS Paydown 0.53561252		37,151	37,151	14,524	29,020		7,305		7,305		37,151			0	189	10/26/2035	1FM
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 10/26/35		03/26/2013	MBS Paydown 0.0		42,849	42,849	16,752	33,471		10,203		10,203		42,849			0	326	10/26/2035	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		03/26/2013	MBS Paydown 0.898597944		11,154	11,154	3,726	7,595		3,320		3,320		11,154			0	85	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		01/26/2013	MBS Paydown 0.659841801		47,456	47,456	47,456	47,345		(34)		(34)		47,456			0	218	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		02/26/2013	MBS Paydown 0.630433214		45,289	45,289	45,289	45,183		(26)		(26)		45,289			0	415	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		03/26/2013	MBS Paydown 0.60172081		44,217	44,217	44,217	44,113		(20)		(20)		44,217			0	608	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		01/26/2013	MBS Paydown 0.952313365		27,507	27,507	27,507	27,431		(19)		(19)		27,507			0	115	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		02/26/2013	MBS Paydown 0.923342852		44,035	44,035	44,035	43,914		(28)		(28)		44,035			0	367	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		03/26/2013	MBS Paydown 0.903304089		30,459	30,459	30,459	30,375		(12)		(12)		30,459			0	380	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		01/26/2013	MBS Paydown 0.611559431		8,574	8,574	8,574	8,542		(1)		(1)		8,574			0	43	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		02/26/2013	MBS Paydown 0.590397989		12,697	12,697	12,697	12,649		(2)		(2)		12,697			0	127	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2013	MBS Paydown 0.584897452		3,300	3,300	3,300	3,288		0		0		3,300			0	50	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		01/26/2013	Pass-Through Loss			9,861	8,929					0					0	49	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		02/26/2013	Pass-Through Loss			3,711	3,360					0					0	37	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2013	Pass-Through Loss			908	822					0					0	14	07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		01/26/2013	MBS Paydown 0.899901477		48,692	48,692	48,692	48,578		(34)		(34)		48,692			0	225	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		02/26/2013	MBS Paydown 0.869998312		67,282	67,282	67,282	67,125		(57)		(57)		67,282			0	621	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2013	MBS Paydown 0.844486783		57,401	57,401	57,401	57,267		(38)		(38)		57,401			0	795	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		01/26/2013	Pass-Through Loss			6,640	5,074					0					0	30	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		02/26/2013	Pass-Through Loss			11,757	8,983			(5)		(5)					0	108	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2013	MBS Paydown 0.875745149		7,697	7,697	5,881	288		7,385		7,385		7,697			0	106	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		02/26/2013	MBS Paydown 0.990727759		15,763	15,763	15,763	15,734		(4)		(4)		15,763			0	146	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2013	MBS Paydown 0.962998918		47,139	47,139	47,139	47,052		(65)		(65)		47,139			0	655	09/26/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		01/26/2013	MBS Paydown 0.169678216		11,162	11,162	11,162	10,936		7		7		11,162			0	56	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		02/26/2013	MBS Paydown 0.161656442		10,575	10,575	10,575	10,360		8		8		10,575			0	106	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		03/26/2013	MBS Paydown 0.153646713		10,559	10,559	10,559	10,345		9		9		10,559			0	158	12/26/2036	1FM
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36		01/26/2013	MBS Paydown 0.0		3,793	3,793	3,793	3,401		393		393		3,793			0	9	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		01/26/2013	MBS Paydown 0.915775118		46,081	46,081	19,180	29,251		16,432		16,432		46,081			0	106	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		02/26/2013	MBS Paydown 0.857111754		32,096	32,096	13,359	20,374		11,449		11,449		32,096			0	148	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		03/26/2013	MBS Paydown 0.778648464		42,929	42,929	17,868	27,250		15,316		15,316		42,929			0	298	01/26/2036	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		01/26/2013	MBS Paydown 0.93072049		48,656	48,656	48,656	48,585		(78)		(78)		48,656			0	223	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		02/26/2013	MBS Paydown 0.910927068		43,298	43,298	43,298	43,235		(63)		(63)		43,298			0	397	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2013	MBS Paydown 0.891485405		42,529	42,529	42,529	42,466		(59)		(59)		42,529			0	585	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		01/26/2013	MBS Paydown 0.148474139		16,102	16,102	16,215	14,543		(31)		(31)		16,102			0	77	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		02/26/2013	MBS Paydown 0.132038953		16,017	16,017	16,129	14,466		(75)		(75)		16,017			0	153	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		03/26/2013	MBS Paydown 0.115690498		15,932	15,932	16,044	14,390		(118)		(118)		15,932			0	229	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		01/26/2013	MBS Paydown 0.389855298		13,996	13,996	13,996	13,884		40		40		13,996			0	70	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		02/26/2013	MBS Paydown 0.384292388		7,464	7,464	7,464	7,404		1		1		7,464			0	75	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2013	MBS Paydown 0.375916492		11,238	11,238	11,238	11,148		4		4		11,238			0	169	06/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		01/26/2013	MBS Paydown 0.062331388		9,181	9,181	9,181	9,133		2		2		9,181			0	36	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		02/26/2013	MBS Paydown 0.055543762		2,880	2,880	2,880	2,865		(129)		(129)		2,880			0	24	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		03/26/2013	MBS Paydown 0.011923445		18,511	18,511	18,511	18,413		(2,560)		(2,560)		18,511			0	228	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		01/26/2013	MBS Paydown 0.256180198		18,317	18,317	18,321	18,094		97		97		18,317			0	88	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		02/26/2013	MBS Paydown 0.249389115		19,128	19,128	19,132	18,895		108		108		19,128			0	183	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		03/26/2013	MBS Paydown 0.240461694		25,145	25,145	25,150	24,839		159		159		25,145			0	361	02/26/2036	2FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		01/26/2013	MBS Paydown 0.972564819		13,302	13,302	13,302	11,943		1,359		1,359		13,302			0	4	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		02/26/2013	MBS Paydown 0.955402497		18,020	18,020	18,020	16,179		1,840		1,840		18,020			0	10	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2013	MBS Paydown 0.941513543		14,583	14,583	14,583	13,093		1,489		1,489		14,583			0	11	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		01/26/2013	MBS Paydown 0.970616763		14,247	14,247	14,247	14,247				0		14,247			0	49	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		02/26/2013	MBS Paydown 0.952235816		19,300	19,300	19,300	19,300				0		19,300			0	133	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2013	MBS Paydown 0.937360666		15,619	15,619	15,619	15,619				0		15,619			0	161	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		01/26/2013	MBS Paydown 0.777950528		12,445	12,445	12,445	12,416		(23)		(23)		12,445			0	62	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		02/26/2013	MBS Paydown 0.708970138		15,203	15,203	15,203	15,168		(24)		(24)		15,203			0	152	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		03/26/2013	MBS Paydown 0.669502665		8,698	8,698	8,698	8,679		(853)		(853)		8,698			0	130	09/26/2037	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		01/10/2013	Sinking Fund Redemption 100.0		5,108	5,108	5,108	5,108				0		5,108			0	23	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		02/10/2013	Sinking Fund Redemption 100.0		5,131	5,131	5,131	5,131				0		5,131			0	45	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2013	Sinking Fund Redemption 100.0		5,153	5,153	5,153	5,153				0		5,153			0	68	01/11/2027	2AM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		01/25/2013	MBS Paydown 0.926030229		1,830	1,830	1,830	2,810				0		1,830			0	8	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		01/25/2013	Pass-Through Loss			3,697	3,697					0					0	16	05/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/25/2013	MBS Paydown 0.919361118		1,382	1,382	1,382	3,391				0		1,382			0	12	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/25/2013	Pass-Through Loss			5,287	5,287					0					0	45	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2013	MBS Paydown 0.9122445		1,667	1,667	1,667	3,619				0		1,667			0	21	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2013	Pass-Through Loss			5,449	5,449					0					0	69	05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		01/25/2013	MBS Paydown 0.862006513		7,854	7,854	6,843	6,775				0		7,854			0	36	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		02/25/2013	MBS Paydown 0.854201871		15,609	15,609	13,600	13,466		937		937		15,609			0	143	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2013	MBS Paydown 0.845018588		18,367	18,367	16,002	15,845		1,270		1,270		18,367			0	254	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		01/25/2013	MBS Paydown 0.244589317		42,227	42,227	37,107	37,028		2,239		2,239		42,227			0	185	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		02/25/2013	MBS Paydown 0.239863775		37,804	37,804	33,221	33,150		1,814		1,814		37,804			0	332	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		03/25/2013	MBS Paydown 0.23661811		25,965	25,965	22,817	22,768		622		622		25,965			0	343	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		01/25/2013	MBS Paydown 0.258966918		33,882	33,882	30,679	37,207		1,751		1,751		33,882			0	156	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		02/25/2013	MBS Paydown 0.253753705		31,279	31,279	28,322	34,348		1,512		1,512		31,279			0	288	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2013	MBS Paydown 0.248293724		32,760	32,760	29,663	35,974		1,763		1,763		32,760			0	453	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		01/25/2013	MBS Paydown 0.255151671		1,504	1,504	1,491	1,493				0		1,504			0	7	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		02/25/2013	MBS Paydown 0.249865054		11,572	11,572	11,469	11,488		36		36		11,572			0	111	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2013	MBS Paydown 0.243973677		12,896	12,896	12,781	12,802		42		42		12,896			0	185	02/25/2033	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		01/25/2013	MBS Paydown 0.672022015		85,362	85,362	71,278	76,797		158		158		85,362			0	25	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		02/25/2013	MBS Paydown 0.647896235		48,252	48,252	40,290	43,410		486		486		48,252			0	28	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		03/25/2013	MBS Paydown 0.627020576		41,751	41,751	34,862	37,562		529		529		41,751			0	35	06/25/2047	1FM
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041		02/20/2013	MBS Paydown 0.931818182		27,273	27,273	27,273	27,273				0		27,273			0	406	02/20/2041	2AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		01/25/2013	MBS Paydown 0.64446578		21,141	21,141	16,318	16,479		108		108		21,141			0	8	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		02/25/2013	MBS Paydown 0.63331514		22,301	22,301	17,214	17,384		199		199		22,301			0	16	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2013	MBS Paydown 0.62287611		20,878	20,878	16,115	16,274		271		271		20,878			0	22	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		01/25/2013	MBS Paydown 0.2807909		31,900	31,900	26,281	27,180		199		199		31,900			0	11	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		02/25/2013	MBS Paydown 0.27675724		22,185	22,185	18,278	18,903		172		172		22,185			0	15	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2013	MBS Paydown 0.27311262		20,045	20,045	16,515	17,080		225		225		20,045			0	19	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		01/15/2013	MBS Paydown 0.971077955		1,221	1,221	1,221	1,221				0		1,221			0	5	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		02/15/2013	MBS Paydown 0.969849641		1,228	1,228	1,228	1,228				0		1,228			0	11	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2013	MBS Paydown 0.968616701		1,233	1,233	1,233	1,233				0		1,233			0	17	12/15/2038	1FE
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		01/25/2013	MBS Paydown 0.112924909		3,498	3,498	3,078	3,647		(48)		(48)		3,498			0	8	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		01/25/2013	Pass-Through Loss			1,368	1,204					0					0	3	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		02/25/2013	MBS Paydown 0.110849047		5,383	5,383	4,737	4,668		417		417		5,383			0	25	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		02/25/2013	Pass-Through Loss			844	743					0					0	4	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2013	MBS Paydown 0.109104737		4,480	4,480	3,942	3,922		199		199		4,480			0	32	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2013	Pass-Through Loss			753	663					0					0	5	01/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		01/25/2013	MBS Paydown 0.091343231		2,227	2,227	1,943	1,879		148		148		2,227			0	11	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		02/25/2013	MBS Paydown 0.089766192		2,523	2,523	2,202	2,130		193		193		2,523			0	25	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2013	MBS Paydown 0.089149039		987	987	862	833		4		4		987			0	15	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		01/25/2013	MBS Paydown 0.761149949		31,042	31,042	24,368	25,209		2,165		2,165		31,042			0	142	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		01/25/2013	Pass-Through Loss			3,179	2,495					0					0	15	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		02/25/2013	MBS Paydown 0.749620917		28,564	28,564	22,423	25,198		1,864		1,864		28,564			0	260	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		02/25/2013	Pass-Through Loss			5,643	4,430					0					0	51	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2013	MBS Paydown 0.736961144		36,641	36,641	28,763	27,670		3,834		3,834		36,641			0	499	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2013	Pass-Through Loss			921	723					0					0	13	09/25/2036	1FM
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		03/28/2013	Paydown 100.0		5,000	5,000	4,513	4,603		5		5		5,000			0	130	05/24/2017	3FE
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		01/25/2013	MBS Paydown 0.906144022		33,379	33,379	33,066	32,889				0		33,379			0	153	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		02/25/2013	MBS Paydown 0.894966854		33,532	33,532	33,217	33,039		1		1		33,532			0	307	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		03/25/2013	MBS Paydown 0.883738458		33,685	33,685	33,369	33,191		2		2		33,685			0	463	10/25/2035	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		01/15/2013	MBS Paydown 0.392588827		135,726	135,726	135,482	133,514		2		2		135,726			0	594	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		02/15/2013	MBS Paydown 0.364669056		111,679	111,679	111,478	109,859		21		21		111,679			0	977	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		03/15/2013	MBS Paydown 0.084595887		1,120,293	1,120,293	1,118,280	1,102,039		346		346		1,120,293			0	14,708	04/15/2040	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		01/25/2013	MBS Paydown 0.13926984		18,782	18,782	16,998	17,011		294		294		18,782			0	42	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		02/25/2013	MBS Paydown 0.13655677		16,278	16,278	14,732	14,744		122		122		16,278			0	73	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2013	MBS Paydown 0.13422659		13,981	13,981	12,653	12,663		(44)		(44)		13,981			0	94	03/25/2034	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		02/15/2013	MBS Paydown 0.226751705		50,453	50,453	51,982	50,290		8		8		50,453			0	483	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		03/15/2013	MBS Paydown 0.225609461		3,427	3,427	3,531	3,416		3		3		3,427			0	49	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		01/25/2013	MBS Paydown 0.700856947		7,735	7,735	6,372	6,811		26		26		7,735			0	2	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		02/25/2013	MBS Paydown 0.69535961		6,872	6,872	5,661	6,050		46		46		6,872			0	4	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2013	MBS Paydown 0.677842884		21,896	21,896	18,037	19,279		915		915		21,896			0	19	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		01/25/2013	MBS Paydown 0.966798899		45,572	45,572	44,774	45,039				0		45,572			0	226	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		02/25/2013	MBS Paydown 0.940081401		80,153	80,153	78,749	79,216		130		130		80,153			0	793	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		03/25/2013	MBS Paydown 0.914775986		75,916	75,916	74,587	75,029		130		130		75,916			0	1,127	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		01/25/2013	MBS Paydown 0.741746396		36,420	36,420	31,503	33,913		1,187		1,187		36,420			0	175	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		02/25/2013	MBS Paydown 0.720075357		43,342	43,342	37,491	40,359		1,694		1,694		43,342			0	417	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		03/25/2013	MBS Paydown 0.701663072		36,825	36,825	31,853	34,290		1,330		1,330		36,825			0	532	09/25/2036	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		01/25/2013	MBS Paydown 0.174721718		8,932	8,932	8,686	5,813		682		682		8,932			0	45	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		02/25/2013	MBS Paydown 0.17101649		3,705	3,705	3,603	2,411		26		26		3,705			0	37	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		03/25/2013	MBS Paydown 0.158048108		12,968	12,968	12,612	8,440		2,574		2,574		12,968			0	195	04/25/2037	5FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		01/25/2013	MBS Paydown 0.814645722		21,811	21,811	20,975	21,033		799		799		21,811			0	110	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		02/25/2013	MBS Paydown 0.80403546		31,831	31,831	30,611	30,695		875		875		31,831			0	322	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2013	MBS Paydown 0.795208395		26,481	26,481	25,466	25,536		687		687		26,481			0	401	06/25/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		01/25/2013	MBS Paydown 0.568296433		18,076	18,076	18,076	18,054				0		18,076			0	93	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		02/25/2013	MBS Paydown 0.560692709		30,415	30,415	30,415	30,379		(1)		(1)		30,415			0	312	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2013	MBS Paydown 0.554364603		25,312	25,312	25,312	25,282		(2)		(2)		25,312			0	390	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		01/25/2013	MBS Paydown 0.453561907		55,818	55,818	53,585	53,905		1,409		1,409		55,818			0	241	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		02/25/2013	MBS Paydown 0.424532998		87,087	87,087	83,603	84,103		2,412		2,412		87,087			0	753	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2013	MBS Paydown 0.413564208		32,906	32,906	31,590	31,779		756		756		32,906			0	427	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		01/25/2013	MBS Paydown 0.774483021		48,580	48,580	47,851	47,996		236		236		48,580			0	243	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		02/25/2013	MBS Paydown 0.757330212		68,611	68,611	67,582	67,786		406		406		68,611			0	686	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2013	MBS Paydown 0.745698603		46,526	46,526	45,829	45,967		236		236		46,526			0	698	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		01/25/2013	MBS Paydown 0.328760451		169,664	169,664	169,399	169,115		(68)		(68)		169,664			0	783	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		02/25/2013	MBS Paydown 0.327487539		5,092	5,092	5,084	5,075		2		2		5,092			0	47	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		03/25/2013	MBS Paydown 0.289020368		153,869	153,869	153,628	153,371		13		13		153,869			0	2,131	12/25/2035	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		01/25/2013	MBS Paydown 0.391122451		18,624	18,624	18,748	18,667		(101)		(101)		18,624			0	85	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		02/25/2013	MBS Paydown 0.371047177		40,151	40,151	40,419	40,244		(227)		(227)		40,151			0	368	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2013	MBS Paydown 0.367180575		7,733	7,733	7,785	7,751		2		2		7,733			0	106	06/25/2033	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		03/25/2013	MBS Paydown 0.96884084		62,318	62,318	62,552	61,902		221		221		62,318			0	856	06/25/2035	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		02/15/2013	MBS Paydown 0.021039325		596,778	596,778	582,916	596,778				0		596,778			0	5,240	02/15/2040	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	01/18/2013	MBS Paydown 0.883333333		8,333	8,333	8,330	8,331		0		0		8,333			0	34	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	02/18/2013	MBS Paydown 0.875		8,333	8,333	8,330	8,331		0		0		8,333			0	69	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	03/18/2013	MBS Paydown 0.866666665		8,333	8,333	8,330	8,331		0		0		8,333			0	103	11/18/2026	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	01/18/2013	MBS Paydown 0.96666667		8,333	8,333	8,330	8,330		0		0		8,333			0	26	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	02/18/2013	MBS Paydown 0.958333333		8,333	8,333	8,330	8,330		0		0		8,333			0	53	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	03/18/2013	MBS Paydown 0.95		8,333	8,333	8,330	8,330		0		0		8,333			0	79	09/18/2027	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		01/25/2013	MBS Paydown 0.678202561		25,779	25,779	17,014	16,790		85		85		25,779			0	8	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		02/25/2013	MBS Paydown 0.673877048		17,302	17,302	11,419	11,269		114		114		17,302			0	10	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		01/25/2013	MBS Paydown 0.606633196		8,396	8,396	6,423	13,508				0		8,396			0	3	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		01/25/2013	Pass-Through Loss			11,577	8,856					0					0	4	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2013	MBS Paydown 0.596784215		18,177	18,177	13,906	13,322				0		18,177			0	11	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2013	Pass-Through Loss			1,521	1,163					0					0	1	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2013	MBS Paydown 0.58402231		17,391	17,391	13,304	17,262				0		17,391			0	16	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2013	Pass-Through Loss			8,133	6,222					0					0	7	12/25/2046	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		01/25/2013	MBS Paydown 0.10416941		56,108	56,108	48,113	48,592		4,221		4,221		56,108			0	24	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		02/25/2013	MBS Paydown 0.09861758		36,087	36,087	30,945	31,253		1,642		1,642		36,087			0	30	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		03/25/2013	MBS Paydown 0.09290531		37,130	37,130	31,839	32,156		2,635		2,635		37,130			0	47	03/25/2020	1FM
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042		01/25/2013	MBS Paydown 0.985		15,000	15,000	15,000	15,000				0		15,000			0	196	01/25/2042	2AM
257867 AT 8	DONNELLEY & SONS 6.125 01/15/2017		03/14/2013	Cash Tender 106.5		1,065,000	1,000,000	995,180	997,709		2,291		2,291		1,000,000		65,000	65,000	40,663	01/15/2017	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
257867 AV 3	DONNELLEY & SONS 8.60 08/15/2016		03/14/2013	Cash Tender 113.75		568,750	500,000	492,990	495,820		4,180		4,180		500,000		68,750	68,750	24,964	08/15/2016	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
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		02/11/2013	Sinking Fund Redemption 100.0.		27,741	27,741	27,741	27,741				0		27,741			0	723	02/11/2030	1FE
302182 AD 2	EXPRESS SCRIPTS 6.25 06/15/2014		03/29/2013	Make Whole Call 106.6992293		2,133,985	2,000,000	1,991,480	1,997,259		2,741		2,741		2,000,000		133,985	133,985	36,111	06/15/2014	2FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		03/10/2013	Sinking Fund Redemption 100.0.		45,300	45,300	45,001	45,114		7		7		45,300			0	1,270	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		01/01/2013	Sinking Fund Redemption 100.0.		6,475	6,475	5,747	6,251				0		6,475			0	38	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		02/01/2013	Sinking Fund Redemption 100.0.		6,513	6,513	5,781	6,288		7		7		6,513			0	77	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2013	Sinking Fund Redemption 100.0.		6,552	6,552	5,815	6,325		15		15		6,552			0	117	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		01/25/2013	MBS Paydown 0.250894522		2,614	2,614	1,908	1,289				0		2,614			0	13	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		01/25/2013	Pass-Through Loss			546	398					0					0	3	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2013	MBS Paydown 0.248659042		1,980	1,980	1,445	841				0		1,980			0	20	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2013	Pass-Through Loss			81	59					0					0	1	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2013	MBS Paydown 0.245493147		2,633	2,633	1,922	1,191				0		2,633			0	40	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2013	Pass-Through Loss			286	209					0					0	4	02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		01/25/2013	MBS Paydown 0.51412744		19,853	19,853	15,312	16,042		114		114		19,853			0	8	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		02/25/2013	MBS Paydown 0.50654757		15,160	15,160	11,692	12,249		181		181		15,160			0	12	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		03/25/2013	MBS Paydown 0.49685395		19,387	19,387	14,952	15,665		336		336		19,387			0	23	02/25/2036	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		01/26/2013	MBS Paydown 0.79700928		163,963	163,963	159,044	159,982		2,155		2,155		163,963			0	816	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		02/26/2013	MBS Paydown 0.776029534		167,838	167,838	162,803	163,763		2,407		2,407		167,838			0	1,673	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		03/26/2013	MBS Paydown 0.764663091		90,932	90,932	88,204	88,724		829		829		90,932			0	1,359	01/26/2037	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		01/25/2013	MBS Paydown 0.66877293		9,546	9,546	6,014	4,858		324		324		9,546			0	38	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		02/25/2013	MBS Paydown 0.66656414		4,418	4,418	2,783	2,248		6		6		4,418			0	35	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2013	MBS Paydown 0.66288263		7,363	7,363	4,639	3,747		7		7		7,363			0	86	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		01/25/2013	MBS Paydown 0.751551553		31,817	31,817	22,511	22,259		86		86		31,817			0	11	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		02/25/2013	MBS Paydown 0.727806486		71,235	71,235	50,399	49,837		8,417		8,417		71,235			0	52	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		03/25/2013	MBS Paydown 0.716436173		34,111	34,111	24,133	23,864		267		267		34,111			0	36	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		01/25/2013	MBS Paydown 0.07467267		2,918	2,918	2,928	2,930				0		2,918			0	8	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		02/25/2013	MBS Paydown 0.0739109		9,141	9,141	9,173	9,176		(0)		(0)		9,141			0	48	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2013	MBS Paydown 0.07369353		2,608	2,608	2,617	2,618		(0)		(0)		2,608			0	20	12/25/2034	2FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		01/09/2013	Sinking Fund Redemption 100.0.		2,432	2,432	2,487	2,481		(0)		(0)		2,432			0	13	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		02/09/2013	Sinking Fund Redemption 100.0.		2,445	2,445	2,500	2,494		(0)		(0)		2,445			0	26	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2013	Sinking Fund Redemption 100.0.		2,458	2,458	2,514	2,508		(1)		(1)		2,458			0	39	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		01/20/2013	Sinking Fund Redemption 100.0.		18,293	18,293	18,293	18,293				0		18,293			0	102	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		02/20/2013	Sinking Fund Redemption 100.0.		18,407	18,407	18,407	18,407				0		18,407			0	205	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		03/20/2013	Sinking Fund Redemption 100.0.		18,499	18,499	18,499	18,499				0		18,499			0	309	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		01/20/2013	Sinking Fund Redemption 100.0.		9,292	9,292	9,292	9,039		(11)		(11)		9,292			0	60	08/20/2018	3AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		02/20/2013	Sinking Fund Redemption 100.0.		9,352	9,352	9,352	9,098		(28)		(28)		9,352			0	121	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		03/20/2013	Sinking Fund Redemption 100.0.		9,413	9,413	9,413	9,156		(44)		(44)		9,413			0	183	08/20/2018	3AM
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	01/17/2013	MBS Paydown 0.950000003		8,333	8,333	8,332	8,332		0		0		8,333			0	29	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	02/17/2013	MBS Paydown 0.941666669		8,333	8,333	8,332	8,332		0		0		8,333			0	57	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	03/17/2013	MBS Paydown 0.933333336		8,333	8,333	8,332	8,332		0		0		8,333			0	86	07/19/2027	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		01/15/2013	MBS Paydown 0.0368486		3,541	3,541	3,650	3,549		(1)		(1)		3,541			0	21	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		02/15/2013	MBS Paydown 0.03510787		3,481	3,481	3,589	3,489		(2)		(2)		3,481			0	41	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		03/15/2013	MBS Paydown 0.03327323		3,669	3,669	3,783	3,678		(3)		(3)		3,669			0	65	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		01/25/2013	MBS Paydown 0.052325584		15,348	15,348	13,353	14,433		65		65		15,348			0	9	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		02/25/2013	MBS Paydown 0.05003534		13,741	13,741	11,955	12,922		134		134		13,741			0	15	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		03/25/2013	MBS Paydown 0.047571405		14,784	14,784	12,862	13,902		221		221		14,784			0	24	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		01/25/2013	MBS Paydown 0.23750837		7,769	7,769	7,730	7,717		15		15		7,769			0	34	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		02/25/2013	MBS Paydown 0.232715421		9,586	9,586	9,538	9,522		35		35		9,586			0	83	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2013	MBS Paydown 0.229138788		7,153	7,153	7,118	7,106		0		0		7,153			0	93	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		01/25/2013	MBS Paydown 0.16882794		7,548	7,548	6,623	6,855				0		7,548			0	35	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		02/25/2013	MBS Paydown 0.16081867		40,046	40,046	35,141	36,369		3,071		3,071		40,046			0	367	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2013	MBS Paydown 0.15545617		26,813	26,813	23,528	24,351		1,941		1,941		26,813			0	369	09/25/2037	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		01/25/2013	MBS Paydown 0.770782465		43,374	43,374	36,814	37,762		1,207		1,207		43,374			0	21	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		02/25/2013	MBS Paydown 0.762416561		16,732	16,732	14,201	14,567		151		151		16,732			0	17	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		03/25/2013	MBS Paydown 0.741128079		42,577	42,577	36,137	37,068		1,482		1,482		42,577			0	62	01/25/2036	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023		03/15/2013	Sinking Fund Redemption 100.0.		183,057	183,057	177,068	179,214		125		125		183,057			0	4,595	03/15/2023	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		01/25/2013	MBS Paydown 0.16365807		11,929	11,929	10,020	10,114		(203)		(203)		11,929			0	9	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		02/25/2013	MBS Paydown 0.16220797		8,701	8,701	7,309	7,377		37		37		8,701			0	12	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2013	MBS Paydown 0.16126035		5,686	5,686	4,776	4,821		35		35		5,686			0	12	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		01/25/2013	MBS Paydown 0.17576777		4,216	4,216	2,193	641				0		4,216			0	3	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		02/25/2013	MBS Paydown 0.17408247		5,056	5,056	2,629	768				0		5,056			0	7	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2013	MBS Paydown 0.17312871		2,861	2,861	1,488	435				0		2,861			0	6	08/25/2035	4FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		01/25/2013	MBS Paydown 0.330188165		3,648	3,648	2,152	790				0		3,648			0	17	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		02/25/2013	MBS Paydown 0.322799704		7,388	7,388	4,359	1,601		(74)		(74)		7,388			0	68	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		03/25/2013	MBS Paydown 0.315411242		7,388	7,388	4,359	1,601		(258)		(258)		7,388			0	102	06/25/2035	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		01/25/2013	MBS Paydown 0.39456926		3,219	3,219	2,447					0		3,219			0	1	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		02/25/2013	MBS Paydown 0.393301456		1,902	1,902	1,445					0		1,902			0	1	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		03/25/2013	MBS Paydown 0.392267154		1,551	1,551	1,179					0		1,551			0	1	06/25/2039	6FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		01/15/2013	MBS Paydown 0.817329638		6,478	6,478	6,477	6,477		0		0		6,478			0	21	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		02/15/2013	MBS Paydown 0.808123913		9,206	9,206	9,204	9,204		0		0		9,206			0	59	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		03/15/2013	MBS Paydown 0.802822446		5,301	5,301	5,300	5,301		0		0		5,301			0	51	12/15/2048	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		01/15/2013	MBS Paydown 0.918487978		12,578	12,578	12,575	12,575		0		0		12,578			0	49	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		02/15/2013	MBS Paydown 0.912626882		11,722	11,722	11,719	11,719		0		0		11,722			0	92	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		03/15/2013	MBS Paydown 0.90821869		8,816	8,816	8,814	8,814		0		0		8,816			0	104	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		01/15/2013	MBS Paydown 0.999436775		219	219	219	219				0		219			0	1	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		02/15/2013	MBS Paydown 0.996939652		2,497	2,497	2,495	2,495		0		0		2,497			0	13	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		03/15/2013	MBS Paydown 0.995755847		1,184	1,184	1,183	1,183		0		0		1,184			0	9	09/15/2065	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		01/25/2013	MBS Paydown 0.30568674		21,719	21,719	19,276	19,309				0		21,719			0	55	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		02/25/2013	MBS Paydown 0.29843273		29,016	29,016	25,752	25,796		60		60		29,016			0	148	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		03/25/2013	MBS Paydown 0.2938778		18,220	18,220	16,170	16,198		88		88		18,220			0	139	07/25/2035	1FM
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39		01/12/2013	MBS Paydown 0.25115957		316,244	316,244	307,238	315,570		95		95		316,244			0	1,256	03/12/2039	1FM
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39		02/12/2013	MBS Paydown 0.094136483		157,023	157,023	152,552	156,689		416		416		157,023			0	1,248	03/12/2039	1FM
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39		03/12/2013	MBS Paydown 0.0		94,136	94,136	91,456	93,936		698		698		94,136			0	1,122	03/12/2039	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		01/15/2013	MBS Paydown 0.186245595		11,680	11,680	10,611	11,430				0		11,680			0	44	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		02/15/2013	MBS Paydown 0.180316853		11,857	11,857	10,772	11,603		26		26		11,857			0	88	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		03/15/2013	MBS Paydown 0.177730456		5,173	5,173	4,699	5,062		22		22		5,173			0	58	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		01/15/2013	MBS Paydown 0.072658256		2,779	2,779	2,379	2,614		25		25		2,779			0	1	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		02/15/2013	MBS Paydown 0.071640075		2,036	2,036	1,744	1,915		40		40		2,036			0	2	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		03/15/2013	MBS Paydown 0.066612984		10,054	10,054	8,609	9,457		303		303		10,054			0	15	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		01/25/2013	MBS Paydown 0.472997397		6,745	6,745	6,490	5,407		563		563		6,745			0	34	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		02/25/2013	MBS Paydown 0.46864246		6,532	6,532	6,285	5,237		480		480		6,532			0	65	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2013	MBS Paydown 0.4635542		7,632	7,632	7,344	6,118		691		691		7,632			0	114	12/25/2035	3FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		01/25/2013	MBS Paydown 0.81717847		17,689	17,689	16,561	21,969		1,266		1,266		17,689			0	85	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		01/25/2013	Pass-Through Loss			10,234	9,582					0					0	49	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		02/25/2013	MBS Paydown 0.808443067		17,043	17,043	15,957	13,745		1,199		1,199		17,043			0	163	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		02/25/2013	Pass-Through Loss			428	400					0					0	4	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		03/25/2013	MBS Paydown 0.80522083		6,444	6,444	6,034	5,070		(6)		(6)		6,444			0	93	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		01/25/2013	MBS Paydown 0.63492682		66	66	49	54				0		66			0	0	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		02/25/2013	MBS Paydown 0.61011023		49,633	49,633	36,977	41,000		8,481		8,481		49,633			0	460	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		03/25/2013	MBS Paydown 0.61007728		66	66	49	54		(0)		(0)		66			0	1	11/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		01/25/2013	MBS Paydown 0.08653187		16,709	16,709	13,367	7,161		7,641		7,641		16,709			0	42	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		02/25/2013	MBS Paydown 0.08524095		10,327	10,327	8,262	4,426		3,993		3,993		10,327			0	52	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2013	MBS Paydown 0.0842424		7,988	7,988	6,391	3,424		2,749		2,749		7,988			0	60	06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		01/25/2013	MBS Paydown 0.315864559		23,695	23,695	18,778	19,155		88		88		23,695			0	8	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		03/25/2013	MBS Paydown 0.313773901		10,453	10,453	8,284	8,451		89		89		10,453			0	10	07/25/2036	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		01/15/2013	MBS Paydown 0.77709506		2,105	2,105	2,035	2,103				0		2,105			0	9	05/15/2047	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		02/15/2013	MBS Paydown 0.776119088		1,952	1,952	1,887	1,950		(0)		(0)		1,952			0	17	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		03/15/2013	MBS Paydown 0.775405101		1,428	1,428	1,381	1,426		(0)		(0)		1,428			0	19	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		01/12/2013	MBS Paydown 0.366100594		32,364	32,364	30,256	31,577				0		32,364			0	147	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		02/12/2013	MBS Paydown 0.358266217		17,126	17,126	16,010	16,709		25		25		17,126			0	155	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		03/12/2013	MBS Paydown 0.332788784		55,694	55,694	52,066	54,339		985		985		55,694			0	758	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		01/15/2013	MBS Paydown 0.874706921		56,269	56,269	52,799	54,725				0		56,269			0	255	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		02/15/2013	MBS Paydown 0.844353115		182,123	182,123	170,892	177,128		2,127		2,127		182,123			0	1,649	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		03/15/2013	MBS Paydown 0.839108237		31,469	31,469	29,529	30,606		57		57		31,469			0	428	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		01/25/2013	MBS Paydown 0.015419298		892	892	868	892				0		892			0	4	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		02/25/2013	MBS Paydown 0.015226522		482	482	469	482				0		482			0	4	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2013	MBS Paydown 0.015074946		379	379	369	379				0		379			0	5	04/25/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		01/27/2013	MBS Paydown 0.519446854		12,915	12,915	10,219	10,457				0		12,915			0	27	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		02/27/2013	MBS Paydown 0.516840644		13,031	13,031	10,311	10,551		20		20		13,031			0	54	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2013	MBS Paydown 0.514148963		13,458	13,458	10,649	10,897		41		41		13,458			0	84	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		01/26/2013	MBS Paydown 0.380272548		32,234	32,234	24,700	26,415				0		32,234			0	76	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		02/26/2013	MBS Paydown 0.370488198		48,922	48,922	37,486	40,090		(1,794)		(1,794)		48,922			0	231	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		03/26/2013	MBS Paydown 0.355610066		74,391	74,391	57,002	60,962		3,464		3,464		74,391			0	527	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		01/26/2013	MBS Paydown 0.507115772		4,056	4,056	3,146	4,056				0		4,056			0	27	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		02/26/2013	MBS Paydown 0.496228321		33,751	33,751	26,178	33,751				0		33,751			0	419	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2013	MBS Paydown 0.481822047		44,659	44,659	34,639	44,659				0		44,659			0	818	11/26/2036	2FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		01/26/2013	MBS Paydown 0.33387171		95,979	95,979	69,824	81,451		3,663		3,663		95,979			0	760	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		02/26/2013	MBS Paydown 0.325263466		51,649	51,649	37,575	43,832		425		425		51,649			0	818	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		03/26/2013	MBS Paydown 0.31838821		41,252	41,252	30,011	35,008		619		619		41,252			0	980	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		01/26/2013	MBS Paydown 0.315799775		77,188	77,188	73,136	75,453		(1,186)		(1,186)		77,188			0	321	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		02/26/2013	MBS Paydown 0.299538119		81,308	81,308	77,040	79,480		(890)		(890)		81,308			0	676	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		03/26/2013	MBS Paydown 0.252416217		235,610	235,610	223,240	230,313		2,640		2,640		235,610			0	2,932	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		01/27/2013	MBS Paydown 0.321547937		41,552	41,552	38,578	39,638				0		41,552			0	100	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		02/27/2013	MBS Paydown 0.30864506		64,514	64,514	59,898	61,543		124		124		64,514			0	308	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		03/27/2013	MBS Paydown 0.288117444		102,638	102,638	95,293	97,911		3,628		3,628		102,638			0	730	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		01/26/2013	MBS Paydown 0.532235063		44,425	44,425	43,926	43,910		265		265		44,425			0	214	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		02/26/2013	MBS Paydown 0.513085532		57,449	57,449	56,802	56,782		375		375		57,449			0	552	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		03/26/2013	MBS Paydown 0.499673646		40,236	40,236	39,783	39,769		252		252		40,236			0	582	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		01/26/2013	MBS Paydown 0.914089116		51,921	51,921	51,921	51,854		(56)		(56)		51,921			0	260	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		02/26/2013	MBS Paydown 0.888433687		123,736	123,736	123,736	123,575		(257)		(257)		123,736			0	1,237	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		03/26/2013	MBS Paydown 0.880396492		38,763	38,763	38,763	38,713		(16)		(16)		38,763			0	581	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		01/26/2013	MBS Paydown 0.763756189		239,765	239,765	242,794	241,813		(2,546)		(2,546)		239,765			0	1,198	07/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		02/26/2013	MBS Paydown 0.729413952		254,133	254,133	257,344	256,303		(2,723)		(2,723)		254,133			0	2,540	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		03/26/2013	MBS Paydown 0.706402239		170,287	170,287	172,438	171,741		(1,672)		(1,672)		170,287			0	2,553	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		01/26/2013	MBS Paydown 0.730904974		30,959	30,959	33,204	32,297		(574)		(574)		30,959			0	147	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		02/26/2013	MBS Paydown 0.713808361		34,193	34,193	36,672	35,671		(765)		(765)		34,193			0	324	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		03/26/2013	MBS Paydown 0.680112546		67,392	67,392	72,278	70,304		(2,118)		(2,118)		67,392			0	958	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		01/26/2013	MBS Paydown 0.774063217		83,035	83,035	77,119	77,573				0		83,035			0	189	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		02/26/2013	MBS Paydown 0.766347149		54,012	54,012	50,164	50,459		83		83		54,012			0	246	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2013	MBS Paydown 0.752042067		100,136	100,136	93,001	93,548		274		274		100,136			0	684	06/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		01/25/2013	MBS Paydown 0.688541634		65,806	65,806	60,668	53,789		4,418		4,418		65,806			0	413	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		02/25/2013	MBS Paydown 0.680080461		54,998	54,998	50,704	44,955		2,036		2,036		54,998			0	691	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2013	MBS Paydown 0.674350769		37,243	37,243	34,335	30,442		(69)		(69)		37,243			0	699	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		01/26/2013	MBS Paydown 0.400227467		947	947	819	857				0		947			0	2	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		02/26/2013	MBS Paydown 0.39792491		4,146	4,146	3,583	3,749		5		5		4,146			0	20	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2013	MBS Paydown 0.3943322		6,469	6,469	5,590	5,850		17		17		6,469			0	48	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		01/26/2013	MBS Paydown 0.486063591		11,230	11,230	8,880	9,503				0		11,230			0	23	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		02/26/2013	MBS Paydown 0.484721115		6,712	6,712	5,308	5,680		14		14		6,712			0	28	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2013	MBS Paydown 0.483395479		6,628	6,628	5,242	5,609		25		25		6,628			0	41	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		01/26/2013	Pass-Through Loss			2,100	472					0					0	4	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		02/26/2013	Pass-Through Loss			19,621	4,409					0					0	81	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/26/2013	Pass-Through Loss			23,827	5,354					0					0	147	01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		01/26/2013	Pass-Through Loss			14	3					0					0	0	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		02/26/2013	Pass-Through Loss			2,221	462					0					0	17	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2013	Pass-Through Loss			2,909	605					0					0	29	01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		01/26/2013	MBS Paydown 0.445431617		9,483	9,483	9,483	9,430		17		17		9,483			0	52	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		02/26/2013	MBS Paydown 0.429347381		16,286	16,286	16,286	16,194		15		15		16,286			0	179	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/26/2013	MBS Paydown 0.422813656		6,616	6,616	6,616	6,578		1		1		6,616			0	108	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		01/26/2013	Pass-Through Loss			14,045	11,072					0					0	77	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		02/26/2013	Pass-Through Loss			8,137	6,414					0					0	89	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2013	Pass-Through Loss			9,498	7,487					0					0	155	09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		01/26/2013	MBS Paydown 0.289460447		26,087	26,087	26,087	26,087				0		26,087			0	64	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		02/26/2013	MBS Paydown 0.279822618		24,921	24,921	24,921	24,921				0		24,921			0	121	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		03/26/2013	MBS Paydown 0.269716262		26,133	26,133	26,133	26,133				0		26,133			0	190	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		01/26/2013	Pass-Through Loss			47,012	15,234					0					0	115	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		02/26/2013	Pass-Through Loss			32,296	10,466					0					0	157	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/26/2013	Pass-Through Loss			10,903	3,533					0					0	79	01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		01/26/2013	MBS Paydown 0.367664665		9,353	9,353	9,353	9,291				0		9,353			0	46	09/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		02/26/2013	MBS Paydown 0.348796063		9,906	9,906	9,906	9,840		3		3		9,906			0	97	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		03/26/2013	MBS Paydown 0.331588111		9,034	9,034	9,034	8,974		7		7		9,034			0	133	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		01/26/2013	MBS Paydown 0.215136415		11,788	11,788	11,992	11,759		(6)		(6)		11,788			0	54	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2013	MBS Paydown 0.210779479		4,183	4,183	4,255	4,172		(0)		(0)		4,183			0	38	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		03/26/2013	MBS Paydown 0.204373898		6,149	6,149	6,256	6,134		(1)		(1)		6,149			0	85	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		01/26/2013	MBS Paydown 0.283495449		17,359	17,359	17,359	17,359		0		0		17,359			0	8	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		02/26/2013	MBS Paydown 0.270207713		18,567	18,567	18,567	18,566		0		0		18,567			0	17	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2013	MBS Paydown 0.256975993		18,489	18,489	18,489	18,488		0		0		18,489			0	25	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		01/26/2013	Pass-Through Loss			13,151	4,104					0					0	6	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		02/26/2013	Pass-Through Loss			12,229	3,816					0					0	11	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/26/2013	Pass-Through Loss			9,009	2,812					0					0	12	09/26/2036	6*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		01/26/2013	MBS Paydown 0.358701089		25,829	25,829	25,829	25,698				0		25,829			0	140	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		02/26/2013	MBS Paydown 0.349627621		24,675	24,675	24,675	24,549		4		4		24,675			0	267	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2013	MBS Paydown 0.345829702		10,328	10,328	10,328	10,276		3		3		10,328			0	168	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		01/26/2013	Pass-Through Loss			13,641	6,776					0					0	74	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		02/26/2013	Pass-Through Loss			14,395	7,151					0					0	156	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/26/2013	Pass-Through Loss			10,462	5,197					0					0	170	07/26/2037	6FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		01/21/2013	MBS Paydown 0.374205351		13,297	13,297	13,297	13,297				0		13,297			0	53	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		02/21/2013	MBS Paydown 0.370139235		4,554	4,554	4,554	4,554				0		4,554			0	35	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		01/21/2013	Pass-Through Loss			12,081	3,704					0					0	48	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		02/21/2013	Pass-Through Loss			13,881	4,256			(16)		(16)					0	107	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/21/2013	Pass-Through Loss			3,991	1,224			(8)		(8)					0	42	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		01/01/2013	Adjustment									0					0	30	05/21/1936	4FE
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		01/26/2013	MBS Paydown 0.175922724		345	345	345	344				0		345			0	1	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		02/26/2013	MBS Paydown 0.148914923		15,638	15,638	15,638	15,592		(17)		(17)		15,638			0	36	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2013	MBS Paydown 0.141239376		4,444	4,444	4,444	4,431		(2)		(2)		4,444			0	11	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		01/26/2013	MBS Paydown 0.474377134		53,690	53,690	52,641	52,402		809		809		53,690			0	246	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		02/26/2013	MBS Paydown 0.469081083		11,530	11,530	11,305	11,254		6		6		11,530			0	106	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		03/26/2013	MBS Paydown 0.467399884		3,660	3,660	3,589	3,572		3		3		3,660			0	50	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		01/26/2013	Pass-Through Loss			13,820	4,150					0					0	63	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		02/26/2013	Pass-Through Loss			13,530	4,063					0					0	124	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2013	Pass-Through Loss			1,853	556					0					0	25	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		01/26/2013	MBS Paydown 0.369629828		8,458	8,458	8,458	8,424				0		8,458			0	39	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		02/26/2013	MBS Paydown 0.343475482		52,038	52,038	52,038	51,830		120		120		52,038			0	477	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		03/26/2013	MBS Paydown 0.333800993		19,249	19,249	19,249	19,172		(81)		(81)		19,249			0	265	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		01/26/2013	MBS Paydown 0.452552058		14,908	14,908	14,908	14,892				0		14,908			0	87	08/26/2037	1FM

Statement as of March 31, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		02/26/2013	MBS Paydown 0.430748357		53,632	53,632	53,632	53,575		(138)		(138)		53,632			0	625	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2013	MBS Paydown 0.422165471		21,112	21,112	21,112	21,089		(17)		(17)		21,112			0	368	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2013	Pass-Through Loss			3,161	860					0					0	52	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		01/26/2013	MBS Paydown 0.147620708		9,722	9,722	9,722	9,722				0		9,722			0	24	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		02/26/2013	MBS Paydown 0.132794049		29,099	29,099	29,099	29,099				0		29,099			0	143	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		03/26/2013	MBS Paydown 0.122332575		20,532	20,532	20,532	20,532				0		20,532			0	150	09/26/2035	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		01/26/2013	MBS Paydown 0.137631634		16,806	16,806	16,806	16,964		(29)		(29)		16,806			0	73	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		02/26/2013	MBS Paydown 0.125454407		17,962	17,962	17,962	18,131		(68)		(68)		17,962			0	155	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		03/26/2013	MBS Paydown 0.122137278		4,893	4,893	4,893	4,939		(14)		(14)		4,893			0	63	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		01/26/2013	Pass-Through Loss			6,975	1,171					0					0	30	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		02/26/2013	Pass-Through Loss			21,359	3,586					0					0	184	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2013	Pass-Through Loss			8,274	1,389					0					0	107	04/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		01/26/2013	MBS Paydown 0.369931828		23,295	23,295	21,152	23,198				0		23,295			0	98	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		02/26/2013	MBS Paydown 0.334910153		10,666	10,666	9,685	10,622				0		10,666			0	89	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		03/26/2013	MBS Paydown 0.298586484		11,063	11,063	10,046	11,017				0		11,063			0	137	06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		01/26/2013	MBS Paydown 0.124995674		26,452	26,452	26,452	26,452				0		26,452			0	124	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		02/26/2013	MBS Paydown 0.098546139		27,772	27,772	27,772	27,772				0		27,772			0	260	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		03/26/2013	MBS Paydown 0.077853939		21,727	21,727	21,727	21,727				0		21,727			0	305	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		01/26/2013	Pass-Through Loss			12,343	2,433					0					0	52	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		02/26/2013	Pass-Through Loss			12,828	2,528			1		1					0	107	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/26/2013	Pass-Through Loss			8,628	1,701			4		4					0	107	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		02/26/2013	MBS Paydown 0.493574925		8,614	8,614	8,372	8,240		(17)		(17)		8,614			0	86	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2013	MBS Paydown 0.489218166		23,962	23,962	23,288	22,922		(90)		(90)		23,962			0	238	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		01/26/2013	MBS Paydown 0.402296271		3,649	3,649	3,649	3,626				0		3,649			0	18	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		02/26/2013	MBS Paydown 0.396476996		5,706	5,706	5,706	5,670		0		0		5,706			0	57	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2013	MBS Paydown 0.388350701		7,967	7,967	7,967	7,918		1		1		7,967			0	119	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		01/26/2013	Pass-Through Loss			1,541	1,211					0					0	8	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		02/26/2013	Pass-Through Loss			2,716	2,134					0					0	27	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2013	Pass-Through Loss			3,567	2,803					0					0	54	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		01/26/2013	MBS Paydown 0.402281027		12,773	12,773	12,773	12,709				0		12,773			0	61	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		02/26/2013	MBS Paydown 0.396461081		19,972	19,972	19,972	19,871		5		5		19,972			0	191	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2013	MBS Paydown 0.388333848		27,889	27,889	27,889	27,748		16		16		27,889			0	401	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		01/26/2013	Pass-Through Loss			5,393	5,012					0					0	26	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		02/26/2013	Pass-Through Loss			9,506	8,834					0					0	91	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2013	Pass-Through Loss			12,488	11,605					0					0	180	02/26/2037	1FM
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37		01/26/2013	MBS Paydown 0.427516654		78,642	78,642	78,642	78,642				0		78,642			0	274	11/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37		02/26/2013	MBS Paydown 0.156801611		64,681	64,681	64,681	64,681				0		64,681			0	448	11/26/2037	1FM
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37		03/26/2013	MBS Paydown 0.0		37,464	37,464	37,464	37,464				0		37,464			0	390	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		03/26/2013	MBS Paydown 0.949953249		11,958	11,958	11,958	11,958				0		11,958			0	124	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		01/26/2013	Pass-Through Loss			9,916	3,070					0					0	35	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		02/26/2013	Pass-Through Loss			9,724	3,011					0					0	67	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2013	Pass-Through Loss			6,738	2,086					0					0	70	11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		01/26/2013	MBS Paydown 0.080175034		5,535	5,535	5,535	5,535				0		5,535			0	28	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		02/26/2013	MBS Paydown 0.061336092		10,098	10,098	10,098	10,098				0		10,098			0	101	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		03/26/2013	MBS Paydown 0.059268173		1,108	1,108	1,108	1,108				0		1,108			0	16	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		01/26/2013	Pass-Through Loss			2,714	500					0					0	14	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		02/26/2013	Pass-Through Loss			3,206	591					0					0	32	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2013	Pass-Through Loss			3,090	570					0					0	46	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		01/26/2013	MBS Paydown 0.182719901		3,458	3,458	3,458	3,458				0		3,458			0	15	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		02/26/2013	MBS Paydown 0.182055921		565	565	565	565				0		565			0	5	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		03/26/2013	MBS Paydown 0.175825214		5,298	5,298	5,298	5,298				0		5,298			0	68	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		01/26/2013	MBS Paydown 0.840721548		31,367	31,367	31,367	31,314		(36)		(36)		31,367			0	144	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		02/26/2013	MBS Paydown 0.830211172		22,072	22,072	22,072	22,035		(16)		(16)		22,072			0	201	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2013	MBS Paydown 0.821492685		18,309	18,309	18,309	18,278		(7)		(7)		18,309			0	252	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		01/26/2013	Pass-Through Loss			27,000	26,858					0					0	124	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		02/26/2013	Pass-Through Loss			16,078	15,993					0					0	146	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2013	Pass-Through Loss			18,515	18,417					0					0	255	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		01/26/2013	MBS Paydown 0.417966989		22,504	22,504	22,504	22,350		32		32		22,504			0	110	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		02/26/2013	MBS Paydown 0.399058629		28,363	28,363	28,363	28,168		56		56		28,363			0	274	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		03/26/2013	MBS Paydown 0.38733526		17,585	17,585	17,585	17,464		27		27		17,585			0	255	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		01/26/2013	Pass-Through Loss			3,236	2,755					0					0	16	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		02/26/2013	Pass-Through Loss			1,560	1,328					0					0	15	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2013	Pass-Through Loss			1,800	1,532					0					0	26	05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		01/26/2013	MBS Paydown 0.912391538		62,537	62,537	62,537	62,489		(168)		(168)		62,537			0	273	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		02/26/2013	MBS Paydown 0.903443163		14,317	14,317	14,317	14,306		(28)		(28)		14,317			0	125	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		03/26/2013	MBS Paydown 0.902848065		952	952	952	951		0		0		952			0	12	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		01/26/2013	Pass-Through Loss			3,018	2,245					0					0	13	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		02/26/2013	MBS Paydown 0.916730687		7,681	7,681	5,714	577		7,111		7,111		7,681			0	67	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/26/2013	MBS Paydown 0.912333663		879	879	654	66		814		814		879			0	12	09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		01/26/2013	MBS Paydown 0.15408301		2,978	2,978	2,900	2,908				0		2,978			0	15	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		02/26/2013	MBS Paydown 0.147309286		11,142	11,142	10,850	10,879		47		47		11,142			0	111	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		03/26/2013	MBS Paydown 0.143843034		5,701	5,701	5,552	5,567		(40)		(40)		5,701			0	86	04/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		01/26/2013	Pass-Through Loss			1,934	367					0					0	19	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		01/26/2013	MBS Paydown 0.529905447		3,882	3,882	3,882	3,925				0		3,882			0	19	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		02/26/2013	MBS Paydown 0.520003855		13,654	13,654	13,654	13,806		(56)		(56)		13,654			0	137	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2013	MBS Paydown 0.509210315		14,884	14,884	14,884	15,050		(173)		(173)		14,884			0	223	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		01/26/2013	Pass-Through Loss			1,774	793					0					0	9	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		02/26/2013	Pass-Through Loss			3,421	1,529					0					0	34	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2013	Pass-Through Loss			3,058	1,366					0					0	46	04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		01/26/2013	MBS Paydown 0.241610961		3,175	3,175	3,175	3,175				0		3,175			0	16	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		02/26/2013	MBS Paydown 0.237704626		2,254	2,254	2,254	2,254				0		2,254			0	23	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		03/26/2013	MBS Paydown 0.234803983		1,673	1,673	1,673	1,673				0		1,673			0	25	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		01/26/2013	Pass-Through Loss			788	760					0					0	4	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		02/26/2013	Pass-Through Loss			995	960					0					0	10	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		03/26/2013	Pass-Through Loss			402	387					0					0	6	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		01/26/2013	MBS Paydown 0.464202652		8,354	8,354	8,354	8,305				0		8,354			0	42	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		02/26/2013	MBS Paydown 0.460208921		6,406	6,406	6,406	6,369		1		1		6,406			0	64	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		03/26/2013	MBS Paydown 0.45530029		7,874	7,874	7,874	7,828		0		0		7,874			0	118	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		01/26/2013	MBS Paydown 0.322382076		8,308	8,308	8,375	8,347		(51)		(51)		8,308			0	42	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		02/26/2013	MBS Paydown 0.319421903		1,381	1,381	1,392	1,387		(0)		(0)		1,381			0	14	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		03/26/2013	MBS Paydown 0.31458601		2,255	2,255	2,274	2,266		(1)		(1)		2,255			0	34	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		01/26/2013	Pass-Through Loss			3,184	3,210					0					0	16	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		02/26/2013	Pass-Through Loss			848	854					0					0	8	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		03/26/2013	Pass-Through Loss			4,234	4,268					0					0	64	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		01/26/2013	MBS Paydown 0.262439732		7,228	7,228	7,338	7,292				0		7,228			0	35	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		02/26/2013	MBS Paydown 0.256657485		5,695	5,695	5,781	5,745		(4)		(4)		5,695			0	55	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		03/26/2013	MBS Paydown 0.24382482		12,639	12,639	12,830	12,750		(311)		(311)		12,639			0	182	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		01/26/2013	Pass-Through Loss			4,446	4,513					0					0	21	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		02/26/2013	Pass-Through Loss			4,018	4,079					0					0	39	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		03/26/2013	Pass-Through Loss			7,269	7,378					0					0	104	04/26/2037	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		01/26/2013	MBS Paydown 0.050090857		18,581	18,581	18,581	18,581				0		18,581			0	89	01/26/2036	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		02/26/2013	MBS Paydown 0.028121629		8,788	8,788	8,788	8,788				0		8,788			0	84	01/26/2036	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		03/26/2013	MBS Paydown 0.0		11,249	11,249	11,249	11,249				0		11,249			0	162	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		03/26/2013	MBS Paydown 0.985992752		5,043	5,043	5,043	5,043				0		5,043			0	72	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		01/26/2013	Pass-Through Loss			3,670	3,638					0					0	18	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		02/26/2013	Pass-Through Loss			4,048	4,013					0					0	39	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		03/26/2013	Pass-Through Loss			5,682	5,633					0					0	82	01/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		01/26/2013	MBS Paydown 0.175896909		6,650	6,650	6,650	6,650				0		6,650			0	30	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		02/26/2013	MBS Paydown 0.166291519		6,747	6,747	6,747	6,747				0		6,747			0	62	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		03/26/2013	MBS Paydown 0.155601797		7,508	7,508	7,508	7,508				0		7,508			0	103	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		01/26/2013	Pass-Through Loss			2,260	315					0					0	10	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		02/26/2013	Pass-Through Loss			1,813	252					0					0	17	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/26/2013	Pass-Through Loss			1,962	273					0					0	27	02/26/2036	5FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		01/26/2013	MBS Paydown 0.24759595		14,750	14,750	14,750	14,644				0		14,750			0	62	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		02/26/2013	MBS Paydown 0.231255388		21,331	21,331	21,331	21,178		11		11		21,331			0	180	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		03/26/2013	MBS Paydown 0.214914826		21,331	21,331	21,331	21,178		24		24		21,331			0	270	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		01/26/2013	MBS Paydown 0.395580864		19,965	19,965	19,965	19,965				0		19,965			0	15	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		02/26/2013	MBS Paydown 0.379809537		22,970	22,970	22,970	22,970				0		22,970			0	35	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		03/26/2013	MBS Paydown 0.371261877		12,449	12,449	12,449	12,449				0		12,449			0	28	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		01/26/2013	MBS Paydown 0.254113448		13,971	13,971	13,971	13,816		64		64		13,971			0	97	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		03/26/2013	MBS Paydown 0.251133539		1,740	1,740	1,740	1,720		2		2		1,740			0	31	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		01/26/2013	Pass-Through Loss			8,797	1,851					0					0	61	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		02/26/2013	Pass-Through Loss			775	163					0					0	9	03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		01/26/2013	MBS Paydown 0.460372009		17,476	17,476	16,122	16,500		404		404		17,476			0	40	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		02/26/2013	MBS Paydown 0.449476097		21,792	21,792	20,103	20,575		668		668		21,792			0	100	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2013	MBS Paydown 0.441762728		15,427	15,427	14,231	14,565		330		330		15,427			0	105	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		01/26/2013	MBS Paydown 0.805408486		141,249	141,249	132,774	137,812				0		141,249			0	706	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		02/26/2013	MBS Paydown 0.777135372		282,731	282,731	265,767	275,852		203		203		282,731			0	2,827	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		03/26/2013	MBS Paydown 0.752939475		241,959	241,959	227,441	236,072		462		462		241,959			0	3,629	09/26/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		01/25/2013	MBS Paydown 0.404993861		8,953	8,953	5,820	6,510				0		8,953			0	37	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		01/25/2013	Pass-Through Loss			2,688	1,747					0					0	11	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2013	MBS Paydown 0.393354621		15,528	15,528	10,093	13,018				0		15,528			0	146	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2013	Pass-Through Loss			7,751	5,038					0					0	73	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2013	Pass-Through Loss			1,140	741					0					0	11	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		01/25/2013	MBS Paydown 0.371134354		62,291	62,291	54,193	54,557		148		148		62,291			0	290	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		02/25/2013	MBS Paydown 0.361010009		80,995	80,995	70,465	70,938		3,089		3,089		80,995			0	753	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2013	MBS Paydown 0.345560109		123,599	123,599	107,531	108,253		9,348		9,348		123,599			0	1,722	07/25/2047	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		02/12/2013	MBS Paydown 0.123504724		203,315	203,315	199,439	201,589		1,930		1,930		203,315			0	1,728	12/12/2049	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		03/12/2013	MBS Paydown 0.111875202		34,889	34,889	34,224	34,592		303		303		34,889			0	445	12/12/2049	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		02/12/2013	MBS Paydown 0.995184235		24,079	24,079	22,533	23,471		562		562		24,079			0	216	08/12/2048	1FM
55616X AD 9	MACYS RETAIL HLD 5.875 01-15-13		01/15/2013	Maturity 100.0		1,000,000	1,000,000	998,170	998,306		1,694		1,694		1,000,000			0	29,375	01/15/2013	2FE
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		03/25/2013	MBS Paydown 0.97669651		93,214	93,214	93,534	93,040		(63)		(63)		93,214			0	1,340	11/25/2033	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		01/01/2013	MBS Paydown 0.067657791		5,908	5,908	6,069	5,965				0		5,908			0	123	04/01/2030	3AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2013	Sinking Fund Redemption 100.0.		16,518	16,518	16,518	16,519		(0)		(0)		16,518			0	496	03/15/2025	2FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		01/20/2013	MBS Paydown 0.612142857		147,143	147,143	149,350	148,888		(65)		(65)		147,143			0	2,222	10/20/2021	2AM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		02/25/2013	MBS Paydown 0.81703258		6,085	6,085	4,123	4,123		(6)		(6)		6,085			0	21	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2013	MBS Paydown 0.81512672		3,812	3,812	2,582	2,582		(10)		(10)		3,812			0	27	10/25/2046	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		01/25/2013	MBS Paydown 0.31212047		10,914	10,914	9,222	9,401		32		32		10,914			0	3	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		02/25/2013	MBS Paydown 0.30644753		14,182	14,182	11,984	12,217		75		75		14,182			0	7	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2013	MBS Paydown 0.3027889		9,147	9,147	7,729	7,879		74		74		9,147			0	7	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		01/26/2013	MBS Paydown 0.586263631		84,029	84,029	87,267	87,077		(1,136)		(1,136)		84,029			0	420	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		02/26/2013	MBS Paydown 0.580405714		61,215	61,215	63,574	63,436		(47)		(47)		61,215			0	612	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2013	MBS Paydown 0.576227814		43,659	43,659	45,341	45,243		(66)		(66)		43,659			0	655	04/26/2036	4FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		01/26/2013	MBS Paydown 0.34856049		9,790	9,790	9,790	9,826				0		9,790			0	53	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		02/26/2013	MBS Paydown 0.332148437		65,648	65,648	65,648	65,893		(386)		(386)		65,648			0	711	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		03/26/2013	MBS Paydown 0.310029664		88,475	88,475	88,475	88,806		(570)		(570)		88,475			0	1,438	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		01/26/2013	Pass-Through Loss			10,043	4,205					0					0	54	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2013	Pass-Through Loss			14,503	6,072					0					0	236	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		01/19/2013	MBS Paydown 0.583578338		44,126	44,126	43,470	43,664		363		363		44,126			0	156	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		02/19/2013	MBS Paydown 0.581412463		10,829	10,829	10,668	10,716		89		89		10,829			0	77	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		03/19/2013	MBS Paydown 0.568909591		62,514	62,514	61,584	61,859		517		517		62,514			0	664	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		01/25/2013	MBS Paydown 0.24539354		5,582	5,582	3,070	3,439		10		10		5,582			0	3	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		02/25/2013	MBS Paydown 0.24380206		4,949	4,949	2,722	3,049		30		30		4,949			0	4	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2013	MBS Paydown 0.24100852		8,688	8,688	4,778	5,352		85		85		8,688			0	12	05/25/2035	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		01/25/2013	MBS Paydown 0.132739802		1,684	1,684	1,553	1,209		136		136		1,684			0	7	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		02/25/2013	MBS Paydown 0.132318848		526	526	485	378		(0)		(0)		526			0	4	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2013	MBS Paydown 0.130581224		2,172	2,172	2,004	1,559		298		298		2,172			0	25	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		02/25/2013	MBS Paydown 0.731705919		4,685	4,685	3,116	3,116		149		149		4,685			0	18	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2013	MBS Paydown 0.727277176		4,429	4,429	2,945	2,945		63		63		4,429			0	34	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		02/25/2013	MBS Paydown 0.731705918		2,343	2,343	1,558	1,558		75		75		2,343			0	9	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2013	MBS Paydown 0.727277176		2,214	2,214	1,473	1,473		32		32		2,214			0	17	10/25/2036	1FM
65473Q AK 9	NISOURCE FINANCE 6.15 03/01/2013		03/01/2013	Maturity 100.0		910,000	910,000	913,440	910,140		(140)		(140)		910,000			0	27,983	03/01/2013	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		01/25/2013	MBS Paydown 0.23253768		16,592	16,592	15,410	16,070				0		16,592			0	66	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		02/25/2013	MBS Paydown 0.22873431		9,508	9,508	8,831	9,209		15		15		9,508			0	76	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		03/25/2013	MBS Paydown 0.22356027		12,935	12,935	12,013	12,528		36		36		12,935			0	155	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		01/25/2013	MBS Paydown 0.65063369		33,175	33,175	25,932	26,994		183		183		33,175			0	11	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		02/25/2013	MBS Paydown 0.64171424		26,758	26,758	20,916	21,773		252		252		26,758			0	17	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2013	MBS Paydown 0.63649523		15,657	15,657	12,239	12,740		199		199		15,657			0	15	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2013	MBS Paydown 0.20838199		1,815	1,815	1,815	3,098				0		1,815			0	8	03/25/2047	4FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2013	Pass-Through Loss			2,948	2,948					0					0	14	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2013	MBS Paydown 0.20678955		2,004	2,004	2,004	3,107				0		2,004			0	18	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2013	Pass-Through Loss			2,773	2,773					0					0	25	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2013	MBS Paydown 0.20321151		5,305	5,305	5,305	6,981				0		5,305			0	70	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2013	Pass-Through Loss			5,429	5,429					0					0	72	03/25/2047	4FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		01/25/2013	MBS Paydown 0.20954422		11,268	11,268	8,662	8,780		37		37		11,268			0	5	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		02/25/2013	MBS Paydown 0.20742987		12,686	12,686	9,752	9,885		88		88		12,686			0	12	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		03/25/2013	MBS Paydown 0.20393873		20,947	20,947	16,103	16,321		1,663		1,663		20,947			0	29	07/25/2035	1FM
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		01/15/2013	MBS Paydown 0.0		15,923	15,923	14,649	10,615				0		15,923			0	3	11/15/2018	5AM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		02/25/2013	MBS Paydown 0.572499489		26,042	26,042	24,056	24,056		19		19		26,042			0	9	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2013	MBS Paydown 0.566673246		17,479	17,479	16,146	16,146		51		51		17,479			0	11	08/25/2046	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		01/25/2013	MBS Paydown 0.387976426		68,966	68,966	61,380	65,392		346		346		68,966			0	18	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		02/25/2013	MBS Paydown 0.368395952		58,741	58,741	52,280	55,697		523		523		58,741			0	31	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		03/25/2013	MBS Paydown 0.347941998		61,362	61,362	54,612	58,181		833		833		61,362			0	47	01/25/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		01/26/2013	MBS Paydown 0.529437798		80,032	80,032	79,532	79,591		74		74		80,032			0	367	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		02/26/2013	MBS Paydown 0.512846085		82,959	82,959	82,440	82,501		92		92		82,959			0	760	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2013	MBS Paydown 0.508794083		20,260	20,260	20,133	20,148		7		7		20,260			0	279	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		01/26/2013	MBS Paydown 0.242495135		106,781	106,781	108,382	107,323		(574)		(574)		106,781			0	406	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		02/26/2013	MBS Paydown 0.232736945		48,791	48,791	49,523	49,039		(175)		(175)		48,791			0	369	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		03/26/2013	MBS Paydown 0.219241396		67,478	67,478	68,490	67,821		(347)		(347)		67,478			0	763	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2013	Pass-Through Loss			23,838	10,760			42		42		3,125		(3,125)	(3,125)		03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		01/26/2013	MBS Paydown 0.165188566		211,142	211,142	215,365	212,529		(1,821)		(1,821)		211,142			0	1,055	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		02/26/2013	MBS Paydown 0.159087307		36,608	36,608	37,340	36,848		(22)		(22)		36,608			0	366	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		03/26/2013	MBS Paydown 0.146941467		72,875	72,875	74,333	73,354		(475)		(475)		72,875			0	1,092	03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		03/16/2013	MBS Paydown 0.980012205		59,963	59,963	60,535	60,237		(406)		(406)		59,963			0	820	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		01/26/2013	MBS Paydown 0.842658163		10,423	10,423	10,110	10,177				0		10,423			0	44	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		02/26/2013	MBS Paydown 0.800638736		84,039	84,039	81,518	82,059		1,609		1,609		84,039			0	714	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2013	MBS Paydown 0.78229844		36,681	36,681	35,580	35,817		528		528		36,681			0	466	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		01/26/2013	MBS Paydown 0.372488436		16,223	16,223	15,655	15,735				0		16,223			0	71	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		02/26/2013	MBS Paydown 0.367634098		9,709	9,709	9,369	9,417		8		8		9,709			0	85	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2013	MBS Paydown 0.367066376		1,135	1,135	1,096	1,101		2		2		1,135			0	15	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		01/26/2013	MBS Paydown 0.721114198		48,050	48,050	46,248	45,477				0		48,050			0	201	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		02/26/2013	MBS Paydown 0.700205558		62,726	62,726	60,374	59,367		647		647		62,726			0	504	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		03/26/2013	MBS Paydown 0.689717371		31,465	31,465	30,285	29,780		39		39		31,465			0	361	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		01/15/2013	MBS Paydown 0.999649278		162	162	162	162				0		162			0	1	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		02/15/2013	MBS Paydown 0.999486163		163	163	163	163		(0)		(0)		163			0	2	11/15/2044	2AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		03/15/2013	MBS Paydown 0.929370718		70,115	70,115	70,115	70,111		(146)		(146)		70,115			0	986	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		01/10/2013	MBS Paydown 0.699684546		32,781	32,781	13,987	12,935				0		32,781			0	22	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		02/10/2013	MBS Paydown 0.69345545		37,375	37,375	15,946	14,748				0		37,375			0	52	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2013	MBS Paydown 0.688049951		32,433	32,433	13,838	12,798				0		32,433			0	65	03/10/2037	4FM
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20		01/31/2013	Exchanged		1,065,320	1,000,000	998,400	998,746		11		11		998,757		66,563	66,563	22,825	08/15/2020	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		01/25/2013	MBS Paydown 0.96780403		4,641	4,641	3,342	3,404		764		764		4,641			0	34	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		02/25/2013	MBS Paydown 0.964379801		6,848	6,848	4,931	5,023		1,345		1,345		6,848			0	74	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2013	MBS Paydown 0.963439107		1,881	1,881	1,355	1,380		3		3		1,881			0	27	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		01/25/2013	MBS Paydown 0.309115888		12,810	12,810	12,809	8,499				0		12,810			0	56	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		01/25/2013	Pass-Through Loss			1,676	1,676					0					0	7	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		02/25/2013	MBS Paydown 0.300486056		17,245	17,245	17,243	10,126				0		17,245			0	150	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		02/25/2013	Pass-Through Loss			15	15					0					0	0	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2013	MBS Paydown 0.29297151		11,806	11,806	11,805	8,817				0		11,806			0	154	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		03/25/2013	Pass-Through Loss			3,223	3,223					0					0	42	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		01/25/2013	MBS Paydown 0.490923882		945	945	944	868				0		945			0	5	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		02/25/2013	MBS Paydown 0.489674289		1,250	1,250	1,249	1,149		1		1		1,250			0	13	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		03/25/2013	MBS Paydown 0.486919166		2,755	2,755	2,754	2,532		5		5		2,755			0	43	04/25/2033	3FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		01/25/2013	MBS Paydown 0.089445381		36,385	36,385	33,338	34,884				0		36,385			0	132	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		02/25/2013	MBS Paydown 0.086228159		32,172	32,172	29,478	30,845		79		79		32,172			0	233	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		03/25/2013	MBS Paydown 0.083409339		28,188	28,188	25,827	27,025		133		133		28,188			0	307	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/25/2013	MBS Paydown 0.372514909		4,732	4,732	4,348	4,226				0		4,732			0	24	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/25/2013	Pass-Through Loss			780	717					0					0	4	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		02/25/2013	MBS Paydown 0.353711865		55,630	55,630	51,110	43,246				0		55,630			0	556	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		02/25/2013	Pass-Through Loss			779	716					0					0	8	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2013	MBS Paydown 0.353055822		1,193	1,193	1,096	1,509				0		1,193			0	18	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2013	Pass-Through Loss			775	712					0					0	12	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/25/2013	MBS Paydown 0.253217947		4,615	4,615	4,612	4,655				0		4,615			0	21	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/25/2013	Pass-Through Loss			1,568	1,567					0					0	7	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		02/25/2013	MBS Paydown 0.250247928		4,682	4,682	4,679	4,472				0		4,682			0	43	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		02/25/2013	Pass-Through Loss			1,258	1,257					0					0	12	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2013	MBS Paydown 0.246962012		5,210	5,210	5,207	4,948				0		5,210			0	72	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2013	Pass-Through Loss			1,361	1,361					0					0	19	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		01/25/2013	MBS Paydown 0.384454036		11,469	11,469	11,831	11,714		(225)		(225)		11,469			0	53	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		02/25/2013	MBS Paydown 0.351294512		99,479	99,479	102,618	101,597		(2,419)		(2,419)		99,479			0	912	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		03/25/2013	MBS Paydown 0.337177048		42,352	42,352	43,689	43,254		(988)		(988)		42,352			0	582	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		01/25/2013	MBS Paydown 0.329628026		19,850	19,850	20,309	20,154		(352)		(352)		19,850			0	95	03/25/2033	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		02/25/2013	MBS Paydown 0.328696328		1,863	1,863	1,906	1,892		0		0		1,863			0	18	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		03/25/2013	MBS Paydown 0.31540019		26,592	26,592	27,207	26,999		(480)		(480)		26,592			0	382	03/25/2033	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		01/25/2013	MBS Paydown 0.129289642		11,017	11,017	10,011	10,503				0		11,017			0	44	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		01/25/2013	Pass-Through Loss			399	363					0					0	2	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		02/25/2013	MBS Paydown 0.126611464		3,738	3,738	3,397	4,928				0		3,738			0	30	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		02/25/2013	Pass-Through Loss			1,619	1,471					0					0	13	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		03/25/2013	MBS Paydown 0.122637296		7,684	7,684	6,982	7,313				0		7,684			0	92	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		03/25/2013	Pass-Through Loss			265	241					0					0	3	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		01/25/2013	MBS Paydown 0.673812392		207,641	207,641	200,512	204,019		2,581		2,581		207,641			0	848	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		02/25/2013	MBS Paydown 0.642020756		127,167	127,167	122,800	124,948		1,524		1,524		127,167			0	1,045	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		03/25/2013	MBS Paydown 0.626499649		62,084	62,084	59,953	61,001		617		617		62,084			0	767	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2013	MBS Paydown 0.529120626		35,664	35,664	35,623	35,649		1		1		35,664			0	465	05/17/2021	1FE
78442F AG 3	SLM CORP MTNA 5.375 01/15/2013		01/15/2013	Redemption 0.0		1,000,000	1,000,000	999,290	999,778				0		999,778		222	222	26,875	01/15/2013	2FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		01/15/2013	MBS Paydown 0.625941028		28,300	28,300		28,267		(1)		(1)		28,300			0	85	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		02/15/2013	MBS Paydown 0.614584674		34,069	34,069		34,029		10		10		34,069			0	211	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2013	MBS Paydown 0.602160092		37,274	37,274	37,274	37,230		494		494		37,274			0	338	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		01/15/2013	MBS Paydown 0.815919008		22,141	22,141	22,141	22,118		(1)		(1)		22,141			0	130	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		02/15/2013	MBS Paydown 0.80754988		25,107	25,107	25,107	25,081		(20)		(20)		25,107			0	222	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2013	MBS Paydown 0.799823575		23,179	23,179	23,179	23,155		3		3		23,179			0	268	05/16/2044	1FE
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	03/25/2013	Sinking Fund Redemption 100.0		37,333	37,333	37,333	37,311		1		1		37,333			0		09/25/2022	2FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		01/15/2013	MBS Paydown 0.902038492		24,346	24,346	24,280	24,278		13		13		24,346			0	61	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		02/15/2013	MBS Paydown 0.876806825		25,232	25,232	25,163	25,161		29		29		25,232			0	126	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		03/15/2013	MBS Paydown 0.845880899		30,926	30,926	30,842	30,840		48		48		30,926			0	232	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		01/20/2013	MBS Paydown 0.91		127,500	127,500	128,151	128,047		(516)		(516)		127,500			0	578	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		02/20/2013	MBS Paydown 0.9076		7,200	7,200	7,237	7,231		(1)		(1)		7,200			0	65	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		03/20/2013	MBS Paydown 0.9052		7,200	7,200	7,237	7,231		(1)		(1)		7,200			0	98	05/20/2041	3AM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		02/25/2013	MBS Paydown 0.999963		56	56	53	53		2		2		56			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		102,681	102,681	98,253	98,253		4,576		4,576		102,681			0	56	03/25/2037	5FE
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13		01/01/2013	Sinking Fund Redemption 100.0		477,421	477,421	477,781	477,323				0		477,421			0	17,235	07/01/2013	2FE
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19		01/02/2013	Sinking Fund Redemption 100.0		237,110	237,110	209,843	222,645		17		17		237,110			0	7,742	07/02/2019	1AM
855030 AJ 1	STAPLES INC 9.75 01/15/2014		01/22/2013	Cash Tender 108.851		2,177,020	2,000,000	2,000,000	2,000,000				0		2,000,000		177,020	177,020	101,292	01/15/2014	2FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		01/25/2013	MBS Paydown 0.56033661		8,038	8,038	7,315	7,317		374		374		8,038			0	21	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		02/25/2013	MBS Paydown 0.5598834		906	906	825	825		0		0		906			0	5	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		03/25/2013	MBS Paydown 0.55911641		1,534	1,534	1,396	1,396		1		1		1,534			0	12	01/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		01/25/2013	MBS Paydown 0.36839381		37,302	37,302	26,111	25,277		5,274		5,274		37,302			0	16	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		02/25/2013	MBS Paydown 0.3677129		3,405	3,405	2,383	2,307		24		24		3,405			0	3	08/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2013	MBS Paydown 0.35800137		48,558	48,558	33,990	32,905		9,298		9,298		48,558			0	61	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		01/25/2013	MBS Paydown 0.5434904		36,099	36,099	25,630	26,244		169		169		36,099			0	11	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		02/25/2013	MBS Paydown 0.53440917		36,325	36,325	25,791	26,408		374		374		36,325			0	23	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2013	MBS Paydown 0.52970244		18,827	18,827	13,367	13,687		302		302		18,827			0	17	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		01/25/2013	MBS Paydown 0.41409478		13,796	13,796	11,072	15,211		512		512		13,796			0	61	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		01/25/2013	Pass-Through Loss			5,191	4,166					0		60		(60)	(60)	23	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		02/25/2013	MBS Paydown 0.41044987		7,456	7,456	5,984	8,004		(15)		(15)		7,456			0	66	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		02/25/2013	Pass-Through Loss			2,534	2,034					0					0	22	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2013	MBS Paydown 0.40254994		19,940	19,940	16,002	17,347		1,789		1,789		19,940			0	262	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2013	Pass-Through Loss			1,714	1,375					0					0	22	05/25/2036	3FM
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		01/20/2013	MBS Paydown 0.833333333		16,667	16,667	16,667	16,671		(1)		(1)		16,667			0	66	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		02/20/2013	MBS Paydown 0.825		16,667	16,667	16,667	16,671		(2)		(2)		16,667			0	124	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		03/20/2013	MBS Paydown 0.816666667		16,667	16,667	16,667	16,671		(2)		(2)		16,667			0	180	05/20/2026	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		01/20/2013	MBS Paydown 0.933333333		16,667	16,667	16,660	16,661		1		1		16,667			0	54	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		02/20/2013	MBS Paydown 0.925		16,667	16,667	16,660	16,661		1		1		16,667			0	107	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		03/20/2013	MBS Paydown 0.916666667		16,667	16,667	16,660	16,661		1		1		16,667			0	161	05/20/2027	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		03/20/2013	MBS Paydown 0.991666667		16,667	16,667	16,664	16,664		0		0		16,667			0	30	02/22/2038	1FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		01/25/2013	MBS Paydown 0.917007082		38,863	38,863	20,209	22,020		15,847		15,847		38,863			0	17	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		02/25/2013	MBS Paydown 0.908913004		16,188	16,188	8,418	9,172		6,037		6,037		16,188			0	14	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2013	MBS Paydown 0.90114787		15,530	15,530	8,076	8,800		5,757		5,757		15,530			0	19	08/25/2038	1FM
88163V AC 3	TEVA PHARMACEUT 5.55 02/01/2016		03/22/2013	Make Whole Call 114.151		1,141,510	1,000,000	962,970	985,992		14,008		14,008		1,000,000		141,510	141,510	35,613	02/01/2016	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	01/15/2013	MBS Paydown 0.841666667		16,667	16,667	16,667	16,667				0		16,667			0	63	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	02/15/2013	MBS Paydown 0.833333334		16,667	16,667	16,667	16,667				0		16,667			0	131	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	03/15/2013	MBS Paydown 0.825		16,667	16,667	16,667	16,667				0		16,667			0	191	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	01/15/2013	MBS Paydown 0.925		8,333	8,333	8,332	8,332		0		0		8,333			0	29	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	02/15/2013	MBS Paydown 0.916666667		8,333	8,333	8,332	8,332		0		0		8,333			0	58	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	03/15/2013	MBS Paydown 0.908333333		8,333	8,333	8,332	8,332		0		0		8,333			0	88	04/15/2027	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		01/16/2013	MBS Paydown 0.87462023		6,845	6,845	6,845	6,842		(0)		(0)		6,845			0	38	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		02/16/2013	MBS Paydown 0.87117295		6,895	6,895	6,895	6,892		(0)		(0)		6,895			0	77	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2013	MBS Paydown 0.867682303		6,981	6,981	6,981	6,978		(0)		(0)		6,981			0	116	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		01/16/2013	MBS Paydown 0.921760445		13,053	13,053		13,527		(124)		(124)		13,053			0	57	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		02/16/2013	MBS Paydown 0.918478878		13,126	13,126	13,613	13,603		(128)		(128)		13,126			0	114	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2013	MBS Paydown 0.915178478		13,202	13,202	13,692	13,681		(132)		(132)		13,202			0	171	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		01/14/2013	MBS Paydown 0.933333334		16,667	16,667	16,665	16,665		0		0		16,667			0	58	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		02/14/2013	MBS Paydown 0.925		16,667	16,667	16,665	16,665		0		0		16,667			0	117	05/14/2027	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		03/14/2013	MBS Paydown 0.916666666		16,667	16,667	16,665	16,665		0		0		16,667			0	175	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		01/15/2013	MBS Paydown 0.819626912		9,663	9,663	9,663	9,663				0		9,663			0	35	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		02/15/2013	MBS Paydown 0.809926718		9,700	9,700	9,700	9,700				0		9,700			0	71	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		03/15/2013	MBS Paydown 0.800184486		9,742	9,742	9,742	9,742				0		9,742			0	106	07/15/2041	1FE
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20	R	02/22/2013	Cash Tender 116.532		2,386,575	2,048,000	2,181,402	2,155,618		(1,276)		(1,276)		2,386,575			0	287,589	08/04/2020	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		02/23/2013	Sinking Fund Redemption 100.0.		22,805	22,805	21,954	22,457		16		16		22,805			0	764	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2013	Sinking Fund Redemption 100.0.		16,659	16,659	16,659	16,659				0		16,659			0	450	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		01/02/2013	Sinking Fund Redemption 100.0.		20,534	20,534	19,815	19,917		0		0		20,534			0	681	07/02/2022	3AM
92849T AJ 7	VITERRA INC 5.95 08/01/20	I	01/10/2013	Consent Fee.		5,000							0		5,000			0		06/01/2020	2FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		01/15/2013	Sinking Fund Redemption 100.0.		30,903	30,903	30,914	30,944		(1)		(1)		30,903			0	107	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		02/15/2013	Sinking Fund Redemption 100.0.		33,547	33,547	33,559	33,591		(2)		(2)		33,547			0	233	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		03/15/2013	Sinking Fund Redemption 100.0.		29,660	29,660	29,671	29,699		(3)		(3)		29,660			0	309	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14		01/01/2013	Paydown 100.0.		47,220	47,220	56,499	48,386				0		47,220			0	2,078	12/30/2014	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		01/25/2013	MBS Paydown 0.202531242		4,032	4,032	3,185	3,328				0		4,032			0	3	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		01/25/2013	Pass-Through Loss			3,518	2,779					0					0	2	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		02/25/2013	MBS Paydown 0.20118418		216	216	171	1,188				0		216			0	0	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		02/25/2013	Pass-Through Loss			2,478	1,958					0					0	3	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2013	MBS Paydown 0.199637876		1,359	1,359	1,074	1,363				0		1,359			0	3	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2013	Pass-Through Loss			1,733	1,369					0					0	3	07/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		01/25/2013	MBS Paydown 0.25175893		8,966	8,966	7,946	7,858				0		8,966			0	20	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		02/25/2013	MBS Paydown 0.247451		12,924	12,924	11,454	11,326		54		54		12,924			0	57	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2013	MBS Paydown 0.24161321		17,513	17,513	15,521	15,348		680		680		17,513			0	115	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		01/25/2013	MBS Paydown 0.24797931		36,874	36,874	29,614	28,544		3,024		3,024		36,874			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		02/25/2013	MBS Paydown 0.23446387		67,577	67,577	54,273	52,312		288		288		67,577			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		03/25/2013	MBS Paydown 0.22287562		57,941	57,941	46,534	44,853		9,325		9,325		57,941			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		01/25/2013	MBS Paydown 0.04760065		7,302	7,302	6,772	6,822		131		131		7,302			0	35	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		02/25/2013	MBS Paydown 0.0449974		12,610	12,610	11,713	11,782		475		475		12,610			0	121	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		03/25/2013	MBS Paydown 0.04311316		9,127	9,127	8,466	8,528		290		290		9,127			0	131	09/25/2033	1FM
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		01/15/2013	Paydown 100.0.		1,781	1,781	1,781	1,781				0		1,781			0	10	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		02/15/2013	Paydown 100.0.		1,790	1,790	1,790	1,790				0		1,790			0	20	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		03/15/2013	Paydown 100.0.		1,800	1,800	1,800	1,800				0		1,800			0	30	09/15/2031	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		01/15/2013	Paydown 100.0.		2,072	2,072	2,072	2,072				0		2,072			0	12	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		02/15/2013	Paydown 100.0.		2,084	2,084	2,084	2,084				0		2,084			0	23	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		03/15/2013	Paydown 100.0.		2,095	2,095	2,095	2,095				0		2,095			0	35	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		01/15/2013	Paydown 100.0.		1,696	1,696	1,696	1,696				0		1,696			0	9	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		02/15/2013	Paydown 100.0.		1,705	1,705	1,705	1,705				0		1,705			0	19	06/15/2033	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2013	Paydown 100.0		1,714	1,714	1,714	1,714				0		1,714			0	29	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		01/15/2013	Paydown 100.0		2,076	2,076	2,076	2,076				0		2,076			0	12	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		02/15/2013	Paydown 100.0		2,087	2,087	2,087	2,087				0		2,087			0	23	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2013	Paydown 100.0		2,099	2,099	2,099	2,099				0		2,099			0	35	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		01/15/2013	Paydown 100.0		1,385	1,385	1,385	1,385				0		1,385			0	8	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		02/15/2013	Paydown 100.0		1,392	1,392	1,393	1,393				0		1,392			0	15	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		03/15/2013	Paydown 100.0		1,400	1,400	1,400	1,400				0		1,400			0	35	10/15/2033	1
3899999.	Total - Bonds - Industrial & Miscellaneous					48,059,043	47,485,996	45,730,787	45,530,856	0	420,931	0	420,931	0	46,945,855	0	1,113,188	1,113,188	1,065,380	XXX	XXX
8399997.	Total - Bonds - Part 4					50,844,827	50,271,780	48,561,609	48,322,719	0	415,868	0	415,868	0	49,731,639	0	1,113,188	1,113,188	1,128,627	XXX	XXX
8399999.	Total - Bonds					50,844,827	50,271,780	48,561,609	48,322,719	0	415,868	0	415,868	0	49,731,639	0	1,113,188	1,113,188	1,128,627	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					50,844,827	XXX	48,561,609	48,322,719	0	415,868	0	415,868	0	49,731,639	0	1,113,188	1,113,188	1,128,627	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2012	04/06/2013		8,125,244	1,398.0800	162,437			329,048	*#	329,048	186,918		(40,609)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2012	04/06/2013		3,468,607	1,398.0800	101,298			220,181	*#	220,181	137,020		(25,325)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2012	04/06/2013		1,380,948	1,398.0800	28,131			39,532	*#	39,532	33,881		(7,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/23/2012	04/20/2013		8,251,301	1,378.5300	169,033			332,162	*#	332,162	163,824		(42,258)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/23/2012	04/20/2013		4,606,071	1,378.5300	137,628			287,330	*#	287,330	155,721		(34,407)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/23/2012	04/20/2013		1,194,478	1,378.5300	25,821			53,313	*#	53,313	35,959		(6,455)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2012	05/06/2013		8,342,881	1,369.1000	175,316			351,025	*#	351,025	159,662		(43,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/08/2012	05/06/2013		3,344,185	1,369.1000	101,002			214,571	*#	214,571	107,460		(25,251)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/08/2012	05/06/2013		951,910	1,369.1000	20,094			50,899	*#	50,899	28,416		(5,023)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/22/2012	05/20/2013		8,009,553	1,295.2200	188,177			323,504	*#	323,504	108,327		(47,044)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/22/2012	05/20/2013		3,389,884	1,295.2200	121,256			217,921	*#	217,921	76,516		(30,314)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/22/2012	05/20/2013		993,067	1,295.2200	28,974			53,114	*#	53,114	8,870		(7,244)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2012	06/06/2013		7,911,207	1,315.1300	174,571			312,030	*#	312,030	121,203		(43,643)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2012	06/06/2013		4,361,264	1,315.1300	146,312			274,162	*#	274,162	111,797		(36,578)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2012	06/06/2013		1,284,645	1,315.1300	33,739			68,051	*#	68,051	14,763		(8,435)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2012	06/20/2013		7,720,041	1,355.6900	155,404			295,033	*#	295,033	129,867		(38,851)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	06/21/2012	06/20/2013		4,836,504	1,355.6900	138,778			273,224	*#	273,224	126,084		(34,695)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	06/21/2012	06/20/2013		765,376	1,355.6900	16,248			40,155	*#	40,155	16,146		(4,062)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2012	07/06/2013		6,434,005	1,354.6800	131,845			239,836	*#	239,836	104,570		(32,961)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2012	07/06/2013		3,440,480	1,354.6800	100,953			190,286	*#	190,286	86,664		(25,238)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/09/2012	07/06/2013		1,432,722	1,354.6800	31,580			71,579	*#	71,579	27,860		(7,895)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/23/2012	07/20/2013		8,593,841	1,362.6600	167,820			315,134	*#	315,134	137,989		(41,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/23/2012	07/20/2013		4,016,801	1,362.6600	112,988			220,000	*#	220,000	101,087		(28,247)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/23/2012	07/20/2013		1,511,089	1,362.6600	31,238			76,942	*#	76,942	33,561		(7,810)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2012	08/06/2013		9,832,263	1,394.2300	222,635			379,600	*#	379,600	192,477		(55,659)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2012	08/06/2013		2,514,137	1,394.2300	75,610			132,446	*#	132,446	69,629		(18,902)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2012	08/06/2013		1,228,658	1,394.2300	30,086			64,916	*#	64,916	40,483		(7,521)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/22/2012	08/20/2013		7,803,968	1,418.1300	169,327			286,720	*#	286,720	157,159		(42,332)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/22/2012	08/20/2013		2,366,281	1,418.1300	65,426			112,085	*#	112,085	63,145		(16,356)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/22/2012	08/20/2013		929,170	1,418.1300	20,757			44,652	*#	44,652	32,045		(5,189)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/07/2012	09/06/2013		2,093,877	1,432.1200	42,006			64,470	*#	64,470	36,405		(10,501)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2012	09/06/2013		6,714,896	1,432.1200	163,826			253,493	*#	253,493	145,147		(40,956)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/07/2012	09/06/2013		973,526	1,432.1200	21,209			40,200	*#	40,200	29,944		(5,302)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2012	09/20/2013		5,411,032	1,460.2600	106,830			155,699	*#	155,699	94,150		(26,708)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2012	09/20/2013		7,460,085	1,460.2600	186,520			274,319	*#	274,319	168,637		(46,630)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2012	09/20/2013		1,350,407	1,460.2600	27,577			43,200	*#	43,200	35,345		(6,894)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/09/2012	10/06/2013		5,678,232	1,460.9300	105,952			164,089	*#	164,089	96,230		(26,488)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/09/2012	10/06/2013		5,605,253	1,460.9300	130,258			204,681	*#	204,681	121,780		(32,565)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/09/2012	10/06/2013		1,540,793	1,460.9300	27,727			51,665	*#	51,665	40,580		(6,932)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/23/2012	10/20/2013		5,075,603	1,433.1900	90,626			152,772	*#	152,772	80,747		(22,657)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		6,949,424	1,433.1900	153,468			264,023	*#	264,023	141,352		(38,367)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		1,312,803	1,433.1900	22,882			51,902	*#	51,902	35,529		(5,720)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2012	11/06/2013		2,517,196	1,428.3900	44,206			75,940	*#	75,940	38,905		(11,052)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		8,956,650	1,428.3900	205,671			363,526	*#	363,526	189,281		(51,418)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		1,660,914	1,428.3900	28,674			69,900	*#	69,900	45,697		(7,169)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/21/2012	11/20/2013		4,629,523	1,387.8100	88,100			147,865	*#	147,865	67,242		(22,025)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		7,283,393	1,387.8100	178,016			306,244	*#	306,244	141,789		(44,504)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		1,404,053	1,387.8100	27,832			60,260	*#	60,260	32,649		(6,958)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/10/2012	12/06/2013		4,649,739	1,413.9400	90,763			139,390	*#	139,390	68,168		(22,691)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/10/2012	12/06/2013		7,317,826	1,413.9400	182,953			286,824	*#	286,824	141,993		(45,738)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/10/2012	12/06/2013		1,369,700	1,413.9400	28,451			55,604	*#	55,604	33,868		(7,113)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		4,848,815	1,443.6900	90,246			136,946	*#	136,946	70,913		(22,562)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		8,978,962	1,443.6900	214,011			330,383	*#	330,383	173,068		(53,503)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2012	12/20/2013		1,536,758	1,443.6900	29,507			57,543	*#	57,543	37,527		(7,377)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		2,327,607	1,466.4700		42,125		61,604	*#	61,604	26,500		(7,021)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		10,087,564	1,466.4700		234,774		350,934	*#	350,934	155,289		(39,129)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/08/2013	01/06/2014		1,589,534	1,466.4700		27,748		52,493	*#	52,493	29,370		(4,625)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		1,934,319	1,485.9800		36,539		48,740	*#	48,740	18,291		(6,090)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		7,989,359	1,485.9800		194,199		263,826	*#	263,826	101,992		(32,366)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		1,221,902	1,485.9800		22,728		36,281	*#	36,281	17,341		(3,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2013	02/06/2014		4,755,371	1,512.1200		88,936		108,831	*#	108,831	27,306		(7,411)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014		8,558,469	1,512.1200		211,002		259,035	*#	259,035	65,616		(17,583)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014		1,240,837	1,512.1200		24,093		32,221	*#	32,221	10,136		(2,008)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014		3,888,188	1,511.9500		68,740		89,031	*#	89,031	26,019		(5,728)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014		7,320,123	1,511.9500		170,373		221,788	*#	221,788	65,613		(14,198)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/21/2013	02/20/2014		1,320,861	1,511.9500		23,273		34,799	*#	34,799	13,465		(1,939)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2013	03/06/2014		4,098,436	1,541.4600		76,467		82,569	*#	82,569	6,102					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2013	03/06/2014		6,681,201	1,541.4600		164,661		178,374	*#	178,374	13,712					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2013	03/06/2014		1,392,399	1,541.4600		27,415		30,612	*#	30,612	3,197					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014		5,115,966	1,558.7100		93,903		98,700	*#	98,700	4,797					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014		6,823,951	1,558.7100		162,641		173,099	*#	173,099	10,458					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	03/21/2013	03/20/2014		1,118,789	1,558.7100		20,478		22,822	*#	22,822	2,344					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										5,371,795	1,690,095	0	11,766,148	XXX	11,766,148	5,433,597	0	(1,484,837)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										5,371,795	1,690,095	0	11,766,148	XXX	11,766,148	5,433,597	0	(1,484,837)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										5,371,795	1,690,095	0	11,766,148	XXX	11,766,148	5,433,597	0	(1,484,837)	0	0	XXX	XXX
0429999. Total-Purchased Options										5,371,795	1,690,095	0	11,766,148	XXX	11,766,148	5,433,597	0	(1,484,837)	0	0	XXX	XXX
1409999. Total-Hedging Other										5,371,795	1,690,095	0	11,766,148	XXX	11,766,148	5,433,597	0	(1,484,837)	0	0	XXX	XXX
1449999. TOTAL										5,371,795	1,690,095	0	11,766,148	XXX	11,766,148	5,433,597	0	(1,484,837)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		282,621		282,621	282,621		282,621		0
BARCLAYS	Y	N		2,428,650		2,428,650	2,428,650		2,428,650		0
BNP PARIBAS NEW YORK	Y	N		3,317,234		3,317,234	3,317,234		3,317,234		0
CREDIT SUISSE	Y	N		2,922,858		2,922,858	2,922,858		2,922,858		0
J.P. MORGAN CHASE	Y	N		22,822		22,822	22,822		22,822		0
MORGAN STANLEY	Y	N		1,745,944		1,745,944	1,745,944		1,745,944		0
WELLS FARGO	Y	N		1,046,019		1,046,019	1,046,019		1,046,019		0
0299999. Total NAIC 1 Designation			0	11,766,148	0	11,766,148	11,766,148	0	11,766,148	0	0
0999999. Totals			0	11,766,148	0	11,766,148	11,766,148	0	11,766,148	0	0

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					2,064,453	1,695,876	(3,298,388)	XXX
The Bank of New York Mellon	New York, NY		0.010	3	3	43,034	5,316	2,893,429	XXX
The Neighborhood National Bank	National City, CA		0.400	99	34	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	102	37	2,207,487	1,801,192	(304,959)	XXX
0399999. Total Cash on Deposit		XXX	XXX	102	37	2,207,487	1,801,192	(304,959)	XXX
0599999. Total Cash		XXX	XXX	102	37	2,207,487	1,801,192	(304,959)	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