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QUARTERLY STATEMENT

As of June 30, 2013

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 16691 | Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 | Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Vincent McLenaghan	Executive Vice President	Dale Eugene Kelley	Senior Vice President
Aaron Beasy Latto	Senior Vice President	Vito Charles Peraino	Senior Vice President & Assistant General Counsel
Michael David Pierce	Senior Vice President	Piyush Kumar Singh	Senior Vice President & Chief Information Officer
Michael Eugene Sullivan Jr.	Senior Vice President	David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer
Scott Howard Beeken	Vice President	Sue Ann Erhart #	Vice President
David Paul Faeth	Vice President	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel
Kathleen Joan Brown	Assistant Vice President	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Carl Henry Lindner III
Vito Charles Peraino	Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh
Michael Eugene Sullivan Jr.	David John Witzgall		

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.

Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of August, 2013

Notary Public, State of Ohio
My Commission expires November 8, 2016

NOTARIAL SEAL STATE OF OHIO

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	2,549,914,634	0	2,549,914,634	2,424,201,154
2. Stocks:				
2.1 Preferred stocks	144,059,676	0	144,059,676	116,277,997
2.2 Common stocks	1,101,194,289	0	1,101,194,289	1,016,407,306
3. Mortgage loans on real estate:				
3.1 First liens	139,035,369	0	139,035,369	160,767,605
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	891,009	0	891,009	952,552
4.2 Properties held for the production of income (less $.....0 encumbrances)	49,557,427	0	49,557,427	49,656,033
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....35,517,652), cash equivalents ($.....33,602,856) and short-term investments ($.....130,558,392)	199,678,900	0	199,678,900	463,382,126
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	32,400	0	32,400	0
8. Other invested assets	54,486,034	0	54,486,034	48,596,933
9. Receivables for securities	3,086,159	0	3,086,159	733,878
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,241,935,896	0	4,241,935,896	4,280,975,586
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	27,557,596	0	27,557,596	27,577,641
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	292,412,246	11,413,300	280,998,946	234,707,866
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	139,740,846	0	139,740,846	118,856,968
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	70,439,323	0	70,439,323	38,577,852
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	3,740,650
18.2 Net deferred tax asset	81,186,799	0	81,186,799	91,196,500
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	59,753,923	57,739,819	2,014,104	1,612,499
21. Furniture and equipment, including health care delivery assets ($.....0)	5,036,144	5,036,144	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	242,680
23. Receivables from parent, subsidiaries and affiliates	6,464,982	714,653	5,750,329	9,646,437
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	242,299,291	22,523,397	219,775,894	325,458,526
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,166,827,048	97,427,313	5,069,399,734	5,132,593,204
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,166,827,048	97,427,313	5,069,399,734	5,132,593,204

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	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. Company owned life insurance	137,323,925	0	137,323,925	134,940,652
2502. Receivable from Federal Crop Insurance Corporation	66,175,106	0	66,175,106	173,977,420
2503. Funds held as collateral	8,658,975	0	8,658,975	6,427,917
2598. Summary of remaining write-ins for Line 25 from overflow page	30,141,286	22,523,397	7,617,889	10,112,537
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	242,299,291	22,523,397	219,775,894	325,458,526

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....361,339,342)	1,915,464,824	2,009,357,699
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,165,726	1,081,211
3.	Loss adjustment expenses	344,087,680	346,742,601
4.	Commissions payable, contingent commissions and other similar charges	28,176,402	26,351,357
5.	Other expenses (excluding taxes, licenses and fees)	89,930,192	90,984,484
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	11,535,490	15,867,877
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	18,834,717	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....327,381,948 and including warranty reserves of $.....15,382,950 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act	826,436,236	797,854,405
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	49,087,616	65,078,674
13.	Funds held by company under reinsurance treaties	224,965,607	348,462,581
14.	Amounts withheld or retained by company for account of others	45,741,970	36,366,611
15.	Remittances and items not allocated	1,840,831	1,299,694
16.	Provision for reinsurance (including $.....0 certified)	20,478,514	20,478,514
17.	Net adjustments in assets and liabilities due to foreign exchange rates	8,403,018	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	5,826,637	4,197,488
20.	Derivatives	8,800	44,700
21.	Payable for securities	37,434,142	7,841,211
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(103,337,947)	(109,060,778)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,527,080,456	3,662,948,328
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,527,080,456	3,662,948,328
29.	Aggregate write-ins for special surplus funds	139,376,520	144,802,992
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	312,212,712	308,795,354
35.	Unassigned funds (surplus)	1,075,289,447	1,000,605,930
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,542,319,279	1,469,644,876
38.	Totals (Page 2, Line 28, Col. 3)	5,069,399,734	5,132,593,204

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	36,026,120	35,729,761
2502.	Retrospective premium payable	12,452	12,452
2503.	Retroactive reinsurance ceded	(139,376,520)	(144,802,992)
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)	(103,337,947)	(109,060,778)
2901.	Retroactive reinsurance gain	139,376,520	144,802,992
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	139,376,520	144,802,992
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....539,983,448)	551,953,186	554,204,854	1,830,275,437
1.2 Assumed (written $.....703,150,262)	656,784,432	579,844,022	1,199,955,734
1.3 Ceded (written $.....385,488,388)	379,674,127	420,384,372	1,221,841,165
1.4 Net (written $.....857,645,322)	829,063,491	713,664,504	1,808,390,006
DEDUCTIONS:			
2. Losses incurred (current accident year $.....464,022,792):			
2.1 Direct	562,344,233	89,868,953	1,874,760,652
2.2 Assumed	272,292,368	289,628,091	675,380,634
2.3 Ceded	518,543,320	95,196,114	1,573,492,368
2.4 Net	316,093,281	284,300,929	976,648,917
3. Loss adjustment expenses incurred	87,902,308	97,924,621	206,721,285
4. Other underwriting expenses incurred	366,410,889	308,302,121	618,185,027
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	770,406,478	690,527,671	1,801,555,229
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	58,657,013	23,136,833	6,834,776
INVESTMENT INCOME			
9. Net investment income earned	73,088,139	74,263,670	173,401,661
10. Net realized capital gains (losses) less capital gains tax of $.....21,389,134	44,405,961	(54,097,010)	(3,108,193)
11. Net investment gain (loss) (Lines 9 + 10)	117,494,100	20,166,660	170,293,468
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....439,567)	(439,567)	(711,267)	(1,723,794)
13. Finance and service charges not included in premiums	336,992	343,192	692,023
14. Aggregate write-ins for miscellaneous income	(1,551,075)	(1,066,734)	(1,463,117)
15. Total other income (Lines 12 through 14)	(1,653,650)	(1,434,809)	(2,494,889)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	174,497,463	41,868,684	174,633,356
17. Dividends to policyholders	455,579	188,620	425,872
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	174,041,884	41,680,064	174,207,484
19. Federal and foreign income taxes incurred	40,135,288	35,944,599	33,146,250
20. Net income (Line 18 minus Line 19) (to Line 22)	133,906,596	5,735,465	141,061,234
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,469,644,876	1,411,293,119	1,411,293,119
22. Net income (from Line 20)	133,906,596	5,735,465	141,061,234
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....9,695,581	21,753,095	103,804,178	84,706,800
25. Change in net unrealized foreign exchange capital gain (loss)	(407,700)	166,800	235,075
26. Change in net deferred income tax	(257,633)	13,025,073	(3,297,315)
27. Change in nonadmitted assets	2,908,384	2,716,912	617,345
28. Change in provision for reinsurance	0	0	581,238
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	3,417,358	2,694,749	6,286,939
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(80,000,000)	(90,000,000)	(175,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(8,645,698)	(701,038)	3,160,440
38. Change in surplus as regards policyholders (Lines 22 through 37)	72,674,403	37,442,139	58,351,756
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,542,319,279	1,448,735,258	1,469,644,876

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	2,383,273	2,367,917	4,804,110
1402. Amortization of intangibles	(4,101,000)	(4,105,800)	(8,210,000)
1403. Miscellaneous income	166,652	671,150	1,942,772
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,551,075)	(1,066,734)	(1,463,117)
3701. Change in foreign exchange reserve	(8,645,698)	(701,038)	3,160,440
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(8,645,698)	(701,038)	3,160,440

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	773,401,621	674,113,420	1,851,701,690
2. Net investment income	75,082,608	79,073,051	182,402,227
3. Miscellaneous income	64,077	303,074	911,001
4. Total (Lines 1 through 3)	848,548,306	753,489,545	2,035,014,918
5. Benefit and loss related payments	435,336,639	415,053,183	1,117,234,617
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	460,148,284	416,058,629	838,984,401
8. Dividends paid to policyholders	455,579	188,620	425,872
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	38,949,054	78,334,128	106,469,064
10. Total (Lines 5 through 9)	934,889,556	909,634,560	2,063,113,953
11. Net cash from operations (Line 4 minus Line 10)	(86,341,250)	(156,145,015)	(28,099,036)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	254,359,601	197,793,815	401,790,691
12.2 Stocks	112,204,431	82,201,649	256,368,385
12.3 Mortgage loans	22,081,336	2,002,033	4,832,765
12.4 Real estate	6,166,154	0	298,710
12.5 Other invested assets	17,351,871	19,536,367	36,870,742
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(223,123)	28,119	56,483
12.7 Miscellaneous proceeds	29,990,731	4,062,037	8,225,183
12.8 Total investment proceeds (Lines 12.1 to 12.7)	441,931,001	305,624,020	708,442,959
13. Cost of investments acquired (long-term only):			
13.1 Bonds	378,567,397	159,735,783	376,102,147
13.2 Stocks	130,651,969	65,399,482	128,414,153
13.3 Mortgage loans	349,046	15,750,000	53,563,500
13.4 Real estate	3,577,860	1,152,151	2,647,697
13.5 Other invested assets	27,058,776	26,328,808	57,967,885
13.6 Miscellaneous applications	2,352,280	182,175	259,050
13.7 Total investments acquired (Lines 13.1 to 13.6)	542,557,329	268,548,399	618,954,432
14. Net increase (decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(100,626,328)	37,075,621	89,488,527
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	3,417,358	2,694,749	6,286,939
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	80,000,000	90,000,000	175,000,000
16.6 Other cash provided (applied)	(153,006)	114,285,152	330,437,024
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(76,735,648)	26,979,901	161,723,963
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)	(263,703,225)	(92,089,493)	223,113,455
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	463,382,126	240,268,671	240,268,671
19.2 End of period (Line 18 plus Line 19.1)	199,678,900	148,179,178	463,382,126

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

20.0001 Stock option compensation (included in L7, L9, and L16.2)	3,417,358	2,694,749	6,286,939
20.0002 Securities acquired in paid in kind interest payment	99,819	52,865	92,201
20.0003 Exchange of debt securities	4,711	1,792,962	5,205,282
20.0004 Securities acquired from liquidation distribution	3,630	4,107	4,192
20.0005 Exchange of equity securities	0	0	2,238,088

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of Great American 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 purposes of 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 SAP and the state of Ohio basis, as shown below:

	State of Domicile	2013	2012
Net income state basis	Ohio	$ 133,906,596	$ 141,061,234
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 133,906,596	$ 141,061,234
Statutory surplus state basis	Ohio	$ 1,542,319,279	$ 1,469,644,876
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 1,542,319,279	$ 1,469,644,876

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS - No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – 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 effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2013.

3. The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2013.

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	(5,833,669)
2. 12 months or longer		(4,855,890)

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

1. Less than 12 months	$	360,768,949
2. 12 months or longer		51,867,981

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2013. The Company has the intent to hold such securities until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.

F – G. No significant change.

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

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid the following dividends to American Financial Group, Inc. ("AFG"):

Date	Amount	Type
3/25/2013	$ 30,000,000	Extraordinary
6/21/2013	$ 50,000,000	Extraordinary

C – L. No significant change.

11.) DEBT - No significant change.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A – C. No significant change.

D. The Company paid the following dividends to AFG:

Date	Amount	Type
3/25/2013	$ 30,000,000	Extraordinary
6/21/2013	$ 50,000,000	Extraordinary

E – M. No significant change.

14.) CONTINGENCIES - No significant change.

15.) LEASES - No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company did not sell any receivable balances during 2013.

B. Transfer and Servicing of Financial Assets – Not applicable.

C. The Company was not involved in any wash sale transactions during 2013.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20.) FAIR VALUE

A.

1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities that are carried at fair value in the financial statements 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.

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	3,406,507	-	3,406,507
Foreign government	-	-	-	-
Residential MBS	-	25,758,693	270,532	26,029,225
Commercial MBS	-	-	-	-
Asset-backed securities	-	1,663,882	-	1,663,882
All other bonds	-	10,949,485	7,279,864	18,229,349
Total bonds	-	41,778,567	7,550,396	49,328,963
Preferred stocks	33,736,000	65,184,199	5,775,000	104,695,199
Non-affiliated common stocks	502,951,001	24,812,738	34,272,151	562,035,890
Affiliated common stocks	-	236,105,240	-	236,105,240
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 536,687,001	$ 367,880,744	$ 47,597,547	$ 952,165,292

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

	Balance at 3/31/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 6/30/2013
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	307,849	-	-	(14,556)	(8,582)	-	(14,179)	270,532
All other bonds	7,297,971	-	-	13,940	(12,862)	29,555	(48,740)	7,279,864
Preferred stocks	5,790,146	-	(15,146)	-	-	-	-	5,775,000
Non-affiliated common stocks	25,960,057	-	-	(436,338)	464,682	8,283,750	-	34,272,151
Total	$ 39,356,023	$ -	$ (15,146)	$ (436,954)	$ 443,238	$ 8,313,305	$ (62,919)	$ 47,597,547

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 and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. 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. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment managers, American Money Management Corporation (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, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, the Company 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.

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	$ 7,244,809	$ 7,244,343	$ 7,130,392	$ 114,417	$ -
States, municipalities and political subdivisions	1,008,214,786	972,687,371	-	971,387,386	36,827,400
Foreign government	201,583,519	193,077,489	-	201,583,519	-
Residential MBS	330,096,392	279,627,785	-	313,567,616	16,528,776
Commercial MBS	219,729,971	207,145,362	-	219,729,971	-
Asset-backed securities	368,920,674	364,633,062	-	303,220,479	65,700,195
All other bonds	546,818,345	525,499,222	2,767,500	510,849,312	33,201,533
Total bonds	2,682,608,496	2,549,914,634	9,897,892	2,520,452,700	152,257,904
Preferred stock	147,031,031	144,059,676	48,854,020	81,475,861	16,701,150
Non-affiliated common stock	562,035,890	562,035,890	502,951,001	24,812,738	34,272,151
Affiliated common stock	236,105,240	236,105,240	-	236,105,240	-
Mortgage loans	139,067,000	139,035,369	-	-	139,067,000
Other investments – Schedule BA	64,204,502	54,486,034	-	-	64,204,502
Total financial assets	$ 3,831,052,159	$ 3,685,636,843	$ 561,702,913	$ 2,862,846,539	$ 406,502,707

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 2013, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $60 million and $51 million as of June 30, 2013 and June 30, 2012, respectively (see page Q14).

For 2013, the $60 million decrease in reserves for prior years is primarily attributed to (i) $25 million of favorable development relating to the directors & officers liability business (other liability – claims made) (ii) $16 million of favorable development relating to multiple peril crop insurance business and (iii) $11 million of favorable development relating to the excess liability/umbrella business.

For 2012, the $51 million decrease in reserves for prior years is primarily attributed to (i) $71 million of favorable development relating to multiple peril crop insurance business (ii) $6 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) $5 million of favorable development relating to the fidelity & crime business, partially offset by (iv) $14 million reserve increase relating to the run-off program business (v) $9 million adverse development relating to the property & inland marine business (vi) and 7 million of reserve increase relating to the run-off from older accident years.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES - No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES -

As reported in prior financial statements, Great American Insurance Company and certain other unaffiliated insurers were parties to declaratory judgment coverage litigation brought in 2001 in the United States District Court for the Southern District of Ohio (arising from claims alleging asbestos exposure resulting in bodily injury) under insurance policies issued during the 1970's and 1980's to Bigelow-Liptak Corporation and related companies, subsequently known as A.P. Green Industries ("A.P. Green"). In February 2002, A.P. Green and related entities filed petitions for bankruptcy under Chapter 11 of the Bankruptcy Code in the United States Bankruptcy Court for the Western District of Pennsylvania (In Re Global Industrial Technologies, Inc., et al.,) and an adversary proceeding was initiated against Great American and other insurers. In 2003, Great American entered into a settlement agreement, which subsequently received final approval by the Bankruptcy Court. In May 2013, the settlement of $122.3 million was paid in cash to the A.P. Green Trusts that were established to administer asbestos and silica claims. A final payment of $1.2 million is required by the settlement agreement payable to certain attorneys that had represented A.P. Green was paid in June 2013. The full amount of the settlement was accrued in prior years, so these payments had no additional impact on the Company's results of operations or financial position. With these payments, the Company receives a full and final release, a policy buyback, final dismissal of pending actions and full statutory protections afforded by the Bankruptcy Code.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

35.) MULTIPLE PERIL CROP INSURANCE - No significant change.

36.) FINANCIAL GUARANTY INSURANCE – The Company does not write financial guaranty insurance.

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.

Not applicable

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.

Not applicable

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). 1/25/2013.....

6.4 By what department or departments?

Ohio

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:

Not applicable

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.

Not applicable

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
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES

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

Not applicable

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).

Not applicable

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).

Not applicable

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $.....86,263

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:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $.....12,117,292

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 8,084,000	$ 7,608,000
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 532,348,132	$ 539,158,396
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 31,462,928	$ 30,961,816
14.26 All Other	$ 13,110,240	$ 15,648,567
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 585,005,301	$ 593,376,780
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 [ ] No [X]
If no, attach a description with this statement.
The company has two open foreign currency forward contracts to hedge the foreign currency exchange risk associated with a foreign denominated investment in an affiliated bond.

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
The 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 [ ] No [X]

18.2 If no, list exceptions:
046110ZZ8 Assura Group of NY Limited Ser B, 301111ZZ6 Exchange Bank 5.00 A, 371866ZZ0 Genesis Grp Tl 12.00 9/17/2017, 61686ZZZ1 Morgan Joseph Triartisan Ser D, 56062Y201 Mainsource Financial A 5.00, 929328300 WSFS Fin Corp A 5.00

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.
   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.
   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:
   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	.....0.000	.....0.000	0	0	0	0	0	0	0	0
Total.....	.....XXX...	.....XXX.....	0	0	0	0	0	0	0	0

5. Operating Percentages:
   5.1 A&H loss percent 66.2 %
   5.2 A&H cost containment percent 20.7 %
   5.3 A&H expense percent excluding cost containment expenses 26.3 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
43460	75-2344200	Aspen American Insurance Company	US	YES
15086	45-5562214	Terra Mar Insurance Company Inc	US	NO
25011	85-0165753	Wesco Insurance Company	US	YES
All Other Insurers				
00000	AA-3191219	American Bankers Mutual Insurance Ltd	BM	NO
00000	AA-0051779	Employers Reinsurance Co Ltd	TC	NO
00000	AA-0040217	International Casualty Co Spc Inc	VG	NO
00000	AA-1120048	Lloyd's Syndicate Number 5820	GB	YES
00000	AA-1560820	Transatlantic Reinsurance Co	CN	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	7,896,477	10,150,291	6,535,090	5,340,900	22,746,600	23,282,290
2.	Alaska AK	L	816,457	1,248,430	146,260	143,768	1,604,390	1,189,611
3.	Arizona AZ	L	6,460,493	5,598,145	1,233,726	1,360,992	19,418,903	19,498,983
4.	Arkansas AR	L	4,395,974	4,495,801	2,956,725	14,704,367	12,067,796	12,193,546
5.	California CA	L	54,591,272	52,144,192	15,152,750	21,117,714	144,069,909	162,355,424
6.	Colorado CO	L	10,008,374	12,036,176	22,814,667	6,087,086	20,867,051	14,877,463
7.	Connecticut CT	L	3,428,536	3,530,132	1,014,745	(4,100,811)	12,236,064	11,910,442
8.	Delaware DE	L	14,942,999	15,086,733	977,665	171,423	48,334,166	44,688,486
9.	District of Columbia DC	L	2,933,178	3,446,740	458,455	396,949	5,685,610	6,294,422
10.	Florida FL	L	31,964,901	30,937,215	11,808,986	21,069,951	61,367,360	62,857,843
11.	Georgia GA	L	12,575,861	13,803,754	3,195,769	19,596,009	29,872,880	31,362,962
12.	Hawaii HI	L	2,796,687	2,697,056	1,511,916	2,053,434	11,741,559	10,153,386
13.	Idaho ID	L	2,425,106	2,261,119	865,574	767,984	3,780,930	3,920,808
14.	Illinois IL	L	28,064,506	46,095,941	463,022,766	50,148,949	75,900,675	71,277,573
15.	Indiana IN	L	9,405,219	15,026,077	141,814,376	26,793,698	11,596,286	14,272,710
16.	Iowa IA	L	16,493,452	33,259,513	97,642,497	21,862,664	16,476,603	19,720,175
17.	Kansas KS	L	26,530,388	34,923,535	50,312,447	61,955,387	16,228,748	14,834,518
18.	Kentucky KY	L	5,672,428	6,024,192	4,574,271	5,197,572	12,483,092	12,664,237
19.	Louisiana LA	L	3,672,981	3,822,483	11,127,285	1,687,505	8,850,743	9,531,224
20.	Maine ME	L	822,785	715,816	151,225	54,758	787,758	1,137,448
21.	Maryland MD	L	6,239,424	6,387,387	995,052	902,298	27,413,911	25,037,581
22.	Massachusetts MA	L	9,405,945	8,327,740	3,070,939	2,944,839	23,222,176	24,903,591
23.	Michigan MI	L	10,474,705	11,755,871	144,654,670	6,281,689	28,827,360	163,425,837
24.	Minnesota MN	L	11,522,079	19,082,820	6,386,967	10,106,398	21,755,606	22,164,860
25.	Mississippi MS	L	4,649,133	3,359,081	3,987,357	860,449	19,373,347	8,489,151
26.	Missouri MO	L	12,485,087	17,790,855	91,243,876	34,556,386	25,944,085	31,987,692
27.	Montana MT	L	1,301,984	1,348,210	355,996	1,332,894	2,623,597	1,700,738
28.	Nebraska NE	L	7,325,700	14,346,810	52,998,583	9,649,376	6,207,052	8,502,108
29.	Nevada NV	L	4,657,119	4,491,154	1,544,794	2,582,390	15,704,761	15,289,300
30.	New Hampshire NH	L	641,891	460,753	1,286,965	238,891	2,915,783	3,606,129
31.	New Jersey NJ	L	10,624,619	9,805,593	4,385,552	3,786,238	29,698,638	33,736,493
32.	New Mexico NM	L	1,864,218	2,061,922	616,174	446,344	2,946,932	3,113,567
33.	New York NY	L	31,408,158	25,286,019	7,690,402	4,640,742	60,542,064	61,337,153
34.	North Carolina NC	L	12,450,931	12,198,225	5,341,185	9,454,231	27,784,598	28,751,756
35.	North Dakota ND	L	4,516,535	15,959,376	764,135	18,304,314	18,929,043	11,902,071
36.	Ohio OH	L	13,759,922	14,193,321	23,128,263	5,331,053	19,308,261	27,054,371
37.	Oklahoma OK	L	8,456,770	10,484,832	4,532,431	5,122,166	9,972,527	9,142,463
38.	Oregon OR	L	5,715,863	5,381,126	2,182,944	4,770,811	10,995,906	15,498,093
39.	Pennsylvania PA	L	18,077,362	16,096,955	3,944,707	3,750,853	35,694,308	34,275,499
40.	Rhode Island RI	L	1,506,576	1,251,190	188,430	1,256,453	3,509,612	1,410,246
41.	South Carolina SC	L	4,001,163	4,001,011	1,438,356	4,479,745	4,128,101	8,771,237
42.	South Dakota SD	L	12,384,566	22,422,453	27,199,535	9,366,624	5,204,352	9,920,362
43.	Tennessee TN	L	5,292,887	6,029,529	1,928,298	4,260,686	15,291,072	12,205,305
44.	Texas TX	L	39,451,555	36,079,145	25,797,314	23,501,020	78,404,015	84,302,628
45.	Utah UT	L	2,357,432	3,514,708	469,373	2,011,026	8,239,513	6,376,702
46.	Vermont VT	L	201,235	204,889	(34,854)	531	552,106	798,200
47.	Virginia VA	L	7,174,950	6,643,752	9,058,570	3,946,601	23,764,735	33,140,247
48.	Washington WA	L	8,532,523	8,872,236	999,261	8,866,044	29,828,833	14,995,837
49.	West Virginia WV	L	1,439,511	1,263,867	1,042,118	215,955	2,105,747	1,960,541
50.	Wisconsin WI	L	7,127,374	9,787,784	36,791,486	12,696,211	16,322,906	14,205,114
51.	Wyoming WY	L	1,009,135	1,068,056	1,291,522	42,254	1,542,595	935,072
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	0	0	0	0	0	0
54.	Puerto Rico PR	L	59,815	68,165	7,908	237,665	339,203	369,801
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	27,165,668	27,611,755	18,853,743	18,664,893	57,339,465	56,877,932
58.	Aggregate Other Alien OT	XXX	803,539	718,789	(230,170)	19,522	762,210	17,325,062
59.	Totals	(a) 53	539,983,448	625,658,720	1,321,229,078	471,037,888	1,173,311,542	1,341,536,288

DETAILS OF WRITE-INS

58001.	GBR UNITED KINGDOM	XXX	565,005	707,807	32,922	12,062	680,193	16,929,498
58002.	HKG HONG KONG, SPECIAL AD	XXX	82,681	0	0	0	50,400	254,940
58003.	NLD NETHERLANDS	XXX	149,049	0	(277,382)	0	21,057	108,957
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	6,804	10,982	14,290	7,461	10,560	31,667
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	803,539	718,789	(230,170)	19,522	762,210	17,325,062

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU		
Hangar Acquisition Corp.	OH	31-1446308	
Lease & Loan Insurance Services Limited	GBR		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
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	
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	

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^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.7%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
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	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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^ 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														
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	0
0		0	27-2829629	0	0		MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6297584	0	0		The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	35-6001691	0	0		The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1209709	0	0		Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Lease & Loan Insurance Services Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0

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.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Caduceus Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1475936	0	0		AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	58-646032	0	0		Great American Financial Statutory Trust IV	CT	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		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	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	0
0		0	45-3988240	0	0		FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC-Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2180806	0	0		United Teacher Associates, Ltd	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1

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0084	American Financial Group, Inc.	63479	58-0869673	0	0		United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	71404	47-0463747	0	0		Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0562685	0	0		Continental Print & Photo Co.	NE	NIA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-4110027	0	0		Unites States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	Unites States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
0		0	27-2354685	0	0		United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0627464	0	0		Premier International Insurance Company	TCA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH		American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	20-5173494	0	0		Brothers Le Pavillon, LLC	DE	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5173589	0	0		Brothers Le Pavillon (SPE), LLC	DE	DS	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0

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0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC-Sorrento, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1228726	0	0		Great American Claims Services, Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	51.700	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0

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0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1415856	0	0		Vanliner Group, Inc.	DE	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Vanliner Reinsurance Limited	BMU	DS	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims and Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-2226948	0	0		Pinecrest Place LLC	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	72-1331800	0	0		Strategic Comp Holdings, L.L.C.	LA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4517754	0	0		Strategic Comp Services, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	32-0050970	0	0		Strategic Comp, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	409,447	81,152	19.8	19.0
2. Allied lines	136,237,543	434,753,535	319.1	(52.5)
3. Farmowners multiple peril	13,180,556	4,671,801	35.4	42.8
4. Homeowners multiple peril	58,229	8,424	14.5	0.0
5. Commercial multiple peril	26,233,116	19,491,729	74.3	59.3
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	2,347,042	958,189	40.8	(32.8)
9. Inland marine	18,527,118	11,558,516	62.4	37.2
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	106,053	7,976	7.5	46.8
13. Group accident and health	22,302,930	10,506,412	47.1	60.7
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	739,615	6,529,864	882.9	124.2
17.1 Other liability-occurrence	82,758,116	(7,400,403)	(8.9)	19.2
17.2 Other liability-claims made	95,196,005	25,522,277	26.8	58.2
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	624,536	1,947,871	311.9	3,755.2
18.2 Products liability-claims made	0	(1,754)	0.0	0.0
19.1, 19.2 Private passenger auto liability	0	3,287	0.0	9,134.7
19.3, 19.4 Commercial auto liability	7,384,234	4,374,911	59.2	52.7
21. Auto physical damage	1,446,451	841,146	58.2	20.4
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	40,527,989	16,388,104	40.4	23.7
24. Surety	41,807,331	15,086,489	36.1	35.2
26. Burglary and theft	311,943	(113,980)	(36.5)	19.0
27. Boiler and machinery	1,147,551	221,462	19.3	(11.0)
28. Credit	46,485,711	14,581,414	31.4	66.1
29. International	0	0	0.0	0.0
30. Warranty	6,257,548	732,434	11.7	30.4
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	7,864,124	1,593,375	20.3	16.2
35. Totals	551,953,186	562,344,233	101.9	16.2
DETAILS OF WRITE-INS				
3401. Collateral protection	7,768,506	1,591,340	20.5	16.3
3402. Supplemental unemployment	95,618	2,036	2.1	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	7,864,124	1,593,375	20.3	16.2

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	291,518	472,018	390,059
2. Allied lines	90,644,965	133,112,334	239,800,239
3. Farmowners multiple peril	6,801,651	12,480,810	11,796,434
4. Homeowners multiple peril	20,535	58,229	0
5. Commercial multiple peril	15,538,893	26,922,967	24,643,857
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,564,568	2,227,612	2,551,303
9. Inland marine	8,391,419	16,742,721	21,217,677
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	61,544	111,422	100,576
13. Group accident and health	9,209,184	17,206,584	16,741,923
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	252,461	444,601	243,849
17.1 Other liability-occurrence	44,740,426	89,723,240	81,365,933
17.2 Other liability-claims made	49,010,983	97,464,154	88,194,134
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	702,367	1,149,686	47,599
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	(404)
19.3 19.4 Commercial auto liability	3,485,407	6,615,337	7,372,296
21. Auto physical damage	627,459	1,213,944	1,325,513
22. Aircraft (all perils)	0	0	0
23. Fidelity	19,119,502	36,425,190	34,315,624
24. Surety	24,381,017	42,611,495	41,497,678
26. Burglary and theft	91,666	231,076	231,384
27. Boiler and machinery	603,891	1,037,827	1,100,889
28. Credit	22,177,209	43,868,191	47,827,515
29. International	0	0	0
30. Warranty	3,281,387	6,612,139	8,203,449
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,516,704	3,251,873	(3,308,805)
35. Totals	302,514,757	539,983,448	625,658,720
DETAILS OF WRITE-INS			
3401. Collateral protection	1,462,290	3,131,580	(3,365,682)
3402. Supplemental unemployment	54,415	120,292	56,877
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,516,704	3,251,873	(3,308,805)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2013 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior	646,228	805,673	1,451,901	201,482	1,710	203,192	504,948	2,643	697,510	1,205,101	60,202	(103,810)	(43,609)
2. 2011	119,847	210,063	329,911	50,239	3,422	53,661	92,831	1,542	176,639	271,011	23,223	(28,460)	(5,238)
3. Subtotals 2011 + Prior	766,075	1,015,736	1,781,812	251,721	5,132	256,853	597,778	4,185	874,148	1,476,112	83,424	(132,271)	(48,846)
4. 2012	176,254	398,034	574,289	125,385	15,621	141,007	127,286	10,465	284,350	422,101	76,417	(87,598)	(11,181)
5. Subtotals 2012 + Prior	942,330	1,413,771	2,356,100	377,107	20,753	397,860	725,065	14,651	1,158,498	1,898,213	159,842	(219,869)	(60,027)
6. 2013	XXX	XXX	XXX	XXX	102,683	102,683	XXX	172,825	188,514	361,339	XXX	XXX	XXX
7. Totals	942,330	1,413,771	2,356,100	377,107	123,437	500,543	725,065	187,476	1,347,012	2,259,553	159,842	(219,869)	(60,027)
8. Prior Year-End's Surplus As Regards Policyholders	1,469,645										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 17.0 %	2. (15.6)%	3. (2.5)%
													Col. 13, Line 7 Line 8
													4. (4.1)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

16691201349000002

16691201345500002

16691201336500002

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. Equities and deposits in pools and associations	9,362,734	1,845,975	7,516,759	6,931,922
2505. Other assets and receivables	8,010,485	7,909,355	101,130	3,180,615
2506. Intangibles	12,768,068	12,768,068	0	0
2597. Summary of remaining write-ins for Line 25	30,141,286	22,523,397	7,617,889	10,112,537

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	6,804	10,982	0	0	10,560	12,703
58005. SGP SINGAPORE	XXX	0	0	14,290	7,461	0	18,964
58006. GTM GUATEMALA	XXX	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	6,804	10,982	14,290	7,461	10,560	31,667
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above)	XXX	803,539	718,789	(230,170)	19,522	762,210	17,325,062

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	50,608,585	50,556,627
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	3,577,860	2,647,697
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	3,566,156	298,710
5. Deduct amounts received on disposals	6,166,154	298,710
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	1,138,014	2,595,740
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	50,448,434	50,608,585
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	50,448,434	50,608,585

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	160,767,605	112,036,413
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	53,563,500
2.2 Additional investment made after acquisition	349,046	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	53	458
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	22,081,336	4,832,765
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	139,035,369	160,767,605
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	139,035,369	160,767,605
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	139,035,369	160,767,605

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	48,596,933	23,722,486
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	24,020,590	34,224,503
2.2 Additional investment made after acquisition	3,038,187	23,743,381
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(4,014,350)	3,398,087
6. Total gain (loss) on disposals	196,546	379,215
7. Deduct amounts received on disposals	17,351,871	36,870,742
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	54,486,034	48,596,933
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	54,486,034	48,596,933

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	3,556,886,457	3,587,363,356
2. Cost of bonds and stocks acquired	509,219,365	504,516,300
3. Accrual of discount	6,664,398	11,135,102
4. Unrealized valuation increase (decrease)	35,463,026	80,649,012
5. Total gain (loss) on disposals	61,857,716	144,204,517
6. Deduct consideration for bonds and stocks disposed of	366,564,031	658,159,076
7. Deduct amortization of premium	7,882,329	16,990,927
8. Total foreign exchange change in book/adjusted carrying value	(476,000)	356,000
9. Deduct current year's other than temporary impairment recognized	0	96,187,823
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,795,168,599	3,556,886,457
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,795,168,599	3,556,886,457

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)	2,467,029,723	453,678,629	595,172,539	2,259,849	2,467,029,723	2,327,795,661	0	2,631,407,659
2. Class 2 (a)	251,825,062	13,596,855	13,076,455	(6,622,944)	251,825,062	245,722,518	0	245,615,772
3. Class 3 (a)	28,699,744	29,555	1,316,875	6,960,427	28,699,744	34,372,851	0	31,405,084
4. Class 4 (a)	30,915,807	21,422,757	4,414,136	(2,311,787)	30,915,807	45,612,641	0	21,104,544
5. Class 5 (a)	24,697,475	12,500	1,560,167	(611,364)	24,697,475	22,538,444	0	21,530,864
6. Class 6 (a)	2,781,609	1,823,657	175,373	1,016	2,781,609	4,430,909	0	2,799,195
7. Total Bonds	2,805,949,422	490,563,953	615,715,545	(324,804)	2,805,949,422	2,680,473,026	0	2,953,863,119
PREFERRED STOCK								
8. Class 1	32,963,863	0	10,500,000	31,749	32,963,863	22,495,612	0	22,978,648
9. Class 2	66,830,876	25,365,000	2,500,000	(3,722,213)	66,830,876	85,973,663	0	72,972,757
10. Class 3	16,221,056	4,000,000	0	(2,665,418)	16,221,056	17,555,638	0	13,380,083
11. Class 4	15,534,850	2,476,950	2,476,950	2,499,913	15,534,850	18,034,763	0	3,353,630
12. Class 5	0	0	0	0	0	0	0	3,592,880
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	131,550,645	31,841,950	15,476,950	(3,855,969)	131,550,645	144,059,676	0	116,277,997
15. Total Bonds and Preferred Stock	2,937,500,066	522,405,903	631,192,495	(4,180,773)	2,937,500,066	2,824,532,702	0	3,070,141,116

(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 $.....130,558,392; 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	130,558,392	XXX	130,558,392	41,924	0

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	529,661,965	166,262,421
2. Cost of short-term investments acquired	585,910,947	1,563,716,108
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	985,014,520	1,200,316,564
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	130,558,392	529,661,965
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	130,558,392	529,661,965

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)	(44,700)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	397,800
5.	Considerations received (paid) on terminations	397,800
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	68,300
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	23,600
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	23,600

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replicationd (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instruments Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or disposed of transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

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	23,600	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		23,600
4.	Part D, Section 1, Column 5	32,400	
5.	Part D, Section 1, Column 6	(8,800)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	23,600	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		23,600
10.	Part D, Section 1, Column 8	32,400	
11.	Part D, Section 1, Column 9	(8,800)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	13,315	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	13,315	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	77,835,117	32,227,212
2. Cost of cash equivalents acquired	7,473,604	164,556,810
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	51,705,864	118,948,906
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,602,856	77,835,117
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	33,602,856	77,835,117

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	St Louis	MO	11/30/1999	Worldwide Building, St Louis	0	0	0	185,370
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	1,572,907
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge	0	0	0	18,523
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Gramd Resort LLC	0	0	0	59,932
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center	0	0	0	4,930
0199999. Totals					0	0	0	1,841,662
0399999. Totals					0	0	0	1,841,662

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Columbia Road	Warren County	OH	06/20/2013	Festo Americas, LLC	2,599,999	0	2,599,999	0	0	0	0	0	2,599,999	6,166,155	0	3,566,156	3,566,156	0	0
0199999. Totals					2,599,999	0	2,599,999	0	0	0	0	0	2,599,999	6,166,155	0	3,566,156	3,566,156	0	0
0399999. Totals					2,599,999	0	2,599,999	0	0	0	0	0	2,599,999	6,166,155	0	3,566,156	3,566,156	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Embassy Suites Nashville	Nashville	TN		06/14/2013	4.750	0	349,046	9,100,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	349,046	9,100,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	349,046	9,100,000
3399999. Total Mortgages				XXX	XXX	0	349,046	9,100,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Lauderdale Marine Center	Lauderdale	FL		06/02/2010	06/28/2013	19,756,090	0	0	0	0	0	0	19,756,090	19,756,090	0	0	0
0199999. Total - Mortgages Closed by Repayment						19,756,090	0	0	0	0	0	0	19,756,090	19,756,090	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2013	117,953	0	0	0	0	0	0	117,953	117,953	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	06/03/2013	103,982	0	0	0	0	0	0	103,982	103,982	0	0	0
One East Fourth, Inc.	Cincinnati	OH		12/30/2008	06/25/2013	191,194	0	0	0	0	0	0	191,194	191,194	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/25/2013	61,381	0	0	0	0	0	0	61,381	61,381	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2013	40,621	0	0	0	0	0	0	40,621	40,621	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2013	71,206	0	0	0	0	0	0	71,206	71,206	0	0	0
Elitch Gardens	Denver	Co		05/01/2012	06/12/2013	69,372	0	0	0	0	0	0	69,372	69,372	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2013	53,393	0	0	0	0	0	0	53,393	53,393	0	0	0
0299999. Total - Mortgages With Partial Repayments						709,102	0	0	0	0	0	0	709,102	709,102	0	0	0
0599999. Total Mortgages						20,465,192	0	0	0	0	0	0	20,465,192	20,465,192	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007	0	0	24,150	0	0	1.8
722480 ZZ 6	Pineapple Square Properties, LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006	0	0	30,919	0	0	8.0
000000 00 0	Vida Side Pocket II, L.P.	Austin	TX	Vida Side Pocket II, LP		04/29/2013	0	6,000,000	0	0	0	10.1
000000 00 0	Centrifuse Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		06/28/2013	0	20,590	0	0	0	1.2
000000 00 0	NB Strategic Co Investment Partners II LP	New York	NY	NB Strategic Co Investment Partners II LP		09/30/2012	0	0	478,904	0	0	0.4
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								6,020,590	533,973	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	GALIC - Sorrento, LLC		06/27/2012	0	0	48,300	0	0	35.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	48,300	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	AMMC CLO XIII Warehouse	George Town	KY	UBS Securities LLC		06/04/2013	0	9,000,000	0	0	0	30.0
3799999. Total - Any Other Class of Asset - Unaffiliated								9,000,000	0	0	0	XXX
Any Other Class of Asset - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	806,000	0	0	100.0
3899999. Total - Any Other Class of Asset - Affiliated								0	806,000	0	0	XXX
3999999. Subtotal - Unaffiliated								15,020,590	533,973	0	0	XXX
4099999. Subtotal - Affiliated								0	854,300	0	0	XXX
4199999. Totals								15,020,590	1,388,273	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	04/04/2013	0	0	0	0	0	0	0	0	79,522	0	79,522	79,522	0
247367 AC 9	Delta Air Lines 9.375% 9-11-07	Wilmington	DE	Distribution	08/31/2008	04/09/2013	0	0	0	0	0	0	0	0	136,299	0	136,299	136,299	6,044
909279 AM 3	United Air Equip Cert 9.76% 5-27-06	Wilmington	DE	Distribution	12/23/1996	04/15/2013	0	0	0	0	0	0	0	0	293	0	293	293	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil							0	0	0	0	0	0	0	0	216,113	0	216,113	216,113	6,044
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Boston Ventures Limited Partnership VI	Boston	MA	Distribution	05/31/2000	05/14/2013	49,331	0	0	0	0	0	0	49,331	49,331	0	0	0	20,478
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	04/17/2013	355,311	0	0	0	0	0	0	355,311	355,311	0	0	0	37,689
000000 00 0	Panda Hereford - Ethanol Acquisition, LLC	Wilmington	DE	Distribution	05/09/2009	04/12/2013	0	0	0	0	0	0	0	0	70,296	0	70,296	70,296	0
000000 00 0	Stanley Martin	Reston	VA	Distribution	12/09/2009	04/01/2013	52,470	0	0	0	0	0	0	52,470	52,470	0	0	0	0
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Distribution	08/19/2011	06/28/2013	31,092	0	0	0	0	0	0	31,092	31,092	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							488,204	0	0	0	0	0	0	488,204	558,500	0	70,296	70,296	58,167
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	05/22/2013	245,660	0	0	0	0	0	0	245,660	245,660	0	0	0	612

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							245,660	0	0	0	0	0	0	245,660	245,660	0	0	0	612
Any Other Class of Asset - Affiliated																			
000000 00 0	AMMC CLO XII UBS Warehouse	George Town	KY	UBS Securities LLC	12/19/2012	04/01/2013	0	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0	707,939
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	06/28/2013	172,900	0	0	0	0	0	0	172,900	172,900	0	0	0	0
3899999. Total - Any Other Class of Asset - Affiliated							172,900	0	0	0	0	0	0	15,172,900	15,172,900	0	0	0	707,939
3999999. Subtotal - Unaffiliated							488,204	0	0	0	0	0	0	488,204	774,613	0	286,409	286,409	64,211
4099999. Subtotal - Affiliated							418,560	0	0	0	0	0	0	15,418,560	15,418,560	0	0	0	708,551
4199999. Totals							906,764	0	0	0	0	0	0	15,906,764	16,193,173	0	286,409	286,409	772,762

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. Special Revenue and Special Assessment									
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/12/2013	STEPHENS		4,000,000	4,000,000	0	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		04/19/2013	BANC OF AMERICA SECURITIES		500,000	500,000	0	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		05/01/2013	BANC OF AMERICA SECURITIES		498,750	500,000	242	1FE
13079P TZ 6	CA STWD CMNTY DEV 3.30 07/15/2030		05/15/2013	CREWS & ASSOCIATES		1,960,150	1,970,000	20,406	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		06/20/2013	BARCLAYS CAPITAL		7,000,000	7,000,000	0	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		05/23/2013	ROYAL BANK OF CANADA		2,000,000	2,000,000	0	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		04/19/2013	CITIGROUP		500,000	500,000	0	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		04/19/2013	CITIGROUP		1,750,000	1,750,000	0	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		05/15/2013	ROYAL BANK OF CANADA		2,100,700	2,000,000	0	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		06/20/2013	MORGAN KEEGAN		1,070,000	1,070,000	0	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		05/02/2013	JP MORGAN SECURITIES INC		3,178,050	3,000,000	0	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		05/10/2013	ROYAL BANK OF CANADA		3,100,000	3,100,000	4,801	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		05/31/2013	JP MORGAN SECURITIES INC		1,380,000	1,380,000	0	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		04/30/2013	CITIGROUP		1,317,413	1,250,000	0	1FE
93978P ML 8	WASHINGTON ST HSG 3.50 07/01/2030		06/06/2013	CREWS & ASSOCIATES		1,267,500	1,300,000	20,222	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					31,622,560	31,320,000	45,671	XXX
Bonds - Industrial and Miscellaneous									
00173P AB 1	AMMC 2005-4A B CLO INV 03/25/17	R	06/07/2013	RBS SECURITIES/GREENWICH		738,281	750,000	1,208	1FE
00173T AC 1	AMMC 2004-3A C CLO FLT 07/25/2016	R	04/04/2013	ROYAL BANK OF SCOTLAND		2,951,250	3,000,000	9,565	1AM
00176C AJ 0	AMMC CLO 2013-12A D2 5.95 05/10/25	R	04/10/2013	UBS WARBURG		3,219,315	3,270,000	0	1AM
00176E AA 5	AMMC 2013-12A E CLO FLT 05/10/2025	R	06/25/2013	RBS SECURITIES/GREENWICH		1,106,250	1,250,000	14,482	1AM
023850 AA 8	AMERICAN APPAREL 13.00 04/15/2020		04/01/2013	SEAPORT GROUP		1,212,500	1,250,000	0	5FE
037833 AK 6	APPLE INC 2.40 05/03/2023		06/19/2013	JP MORGAN SECURITIES INC		8,385,750	9,000,000	30,600	1FE
05533R DA 0	BCAP 2011-RR1 7A3 SEQ SSNR 2.6425 35 RE		06/27/2013	SANDLER & O'NEIL PARTNERS		2,229,734	2,231,128	164	1FE
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022	R	04/15/2013	ROYAL BANK OF SCOTLAND		1,228,125	1,250,000	289	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025	R	04/12/2013	GOLDMAN SACHS		2,500,000	2,500,000	0	1FE
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/28/2013	GOLDMAN SACHS		2,419,873	2,557,330	67	1Z
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024	R	05/06/2013	CITIGROUP		900,000	900,000	0	1FE
09254D AC 9	BSIS 2006-4A C CLO FLT 04/20/2019	R	04/23/2013	ROYAL BANK OF SCOTLAND		605,550	660,000	70	1AM
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/25/2013	CITIGROUP		2,000,000	2,000,000	0	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/26/2013	CITIGROUP		1,005,000	1,000,000	0	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/25/2013	CITIGROUP		1,500,000	1,500,000	0	2FE
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024	R	06/18/2013	RBS SECURITIES/GREENWICH		200,000	200,000	149	1FE
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024	R	06/21/2013	RBS SECURITIES/GREENWICH		350,000	350,000	342	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/05/2013	WELLS FARGO BROKERAGE SERVICES		999,631	1,000,000	0	1FE
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		05/21/2013	CS FIRST BOSTON		1,999,957	2,000,000	0	1Z
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		05/21/2013	CS FIRST BOSTON		999,742	1,000,000	0	2FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		05/28/2013	ROYAL BANK OF CANADA		1,251,270	1,250,000	0	2FE
14310G AA 8	CGMS 2013-3A A1A CLO FLT 07/15/2025	R	06/18/2013	CITIGROUP		8,892,000	9,000,000	0	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)
14754D AD 2	CASH AMER INTL 5.75 05/15/2018		05/08/2013	JEFFERIES & CO		2,000,000	2,000,000	0	4Z
14986D AJ 9	CD 2006-CD3 AJ MEZ 5.688 10/15/2048		04/01/2013	AMHERST SECURITIES CORP		1,164,844	1,250,000	593	1Z
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		06/05/2013	RBS SECURITIES/GREENWICH		889,453	900,000	1,253	1Z
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		06/06/2013	DEUTSCHE BANK		1,325,788	1,356,630	2,098	1Z
20047E AJ 1	COMM 2006-C8 AJ MEZ 5.377 12/10/2046		06/12/2013	WELLS FARGO BROKERAGE SERVICES		1,412,813	1,500,000	3,585	1Z
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040		04/11/2013	AMHERST SECURITIES CORP		937,500	1,250,000	437	1AM
22547R AA 2	CREDITCORP 12.00 07/15/2018		06/28/2013	JEFFERIES & CO		1,981,600	2,000,000	0	4FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	04/17/2013	DEUTSCHE BANK		1,499,990	1,500,000	0	1FE
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/03/2013	JEFFERIES & CO		3,400,860	3,511,698	406	1Z
26250A AA 7	DRSLF 2011-22A A1 CLO FLT 01/15/2022	R	04/12/2013	MORGAN STANLEY		1,253,125	1,250,000	125	1FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		05/28/2013	GOLDMAN SACHS		1,838,514	1,890,502	40	1Z
31620M AJ 5	FIDELITY NATIONAL 2.00 04/15/2018		04/10/2013	BANC OF AMERICA SECURITIES		1,992,340	2,000,000	0	2FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2013	Private Placement		501,542	501,542	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		16,068	16,068	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2013	Private Placement		10,329	10,329	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		48,931	48,931	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/02/2013	Private Placement		33,560	33,560	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		270,098	270,098	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/02/2013	Private Placement		185,249	185,249	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		29,403	29,403	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		29,990	29,990	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		6,534	6,534	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		6,665	6,665	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		93,109	93,109	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		94,969	94,969	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		14,701	14,701	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		14,995	14,995	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		17,968	17,968	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		18,327	18,327	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		9,801	9,801	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		9,997	9,997	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		4,900	4,900	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		4,998	4,998	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		8,430	8,430	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2013	Private Placement		11,368	11,368	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		2,810	2,810	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2013	Private Placement		3,789	3,789	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		53,658	53,658	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/24/2013	Private Placement		83,889	83,889	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		13,691	13,691	0	4Z

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)
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/29/2013	Private Placement		179,337	179,337	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		1,755	1,755	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/29/2013	Private Placement		22,992	22,992	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/24/2013	Private Placement		23,097	23,097	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/24/2013	Private Placement		9,899	9,899	0	4Z
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		05/17/2013	RBS SECURITIES/GREENWICH		2,909,396	2,968,771	1,938	1Z
36242D T6 0	GSMPS 2005-RP2 1AS IO INV 03/25/35		05/10/2013	CANTOR FITZGERALD & CO.		3,669,686	0	58,117	4FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	04/24/2013	DEUTSCHE BANK		2,499,841	2,500,000	0	1FE
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018		05/08/2013	JEFFERIES & CO.		1,000,000	1,000,000	0	4FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2013	Capital Interest		2,443	7,515	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2013	Capital Interest		3,171	7,578	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2013	Capital Interest		3,632	7,566	0	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		27,975	8	0	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		604	12	0	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		589	12	0	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		783	17	0	1FM
48249V AA 9	KKR 2013-1A A1 CLO FLT 07/15/2025	R	06/04/2013	CITIGROUP		20,632,500	21,000,000	0	1FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		04/30/2013	WELLS FARGO BROKERAGE SERVICES		1,260,078	1,285,794	293	1AM
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		05/29/2013	GOLDMAN SACHS		2,620,870	2,694,982	132	4AM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		05/09/2013	WELLS FARGO BROKERAGE SERVICES		1,254,004	1,298,225	254	2Z
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024	R	06/04/2013	DEUTSCHE BANK		4,000,000	4,000,000	0	1FE
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024	R	06/26/2013	DEUTSCHE BANK		2,925,000	3,000,000	1,149	1FE
62431U AG 7	MVW 2013-1A C1 CLO FLT 04/12/2024		04/17/2013	MORGAN STANLEY		1,212,500	1,250,000	0	1FE
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024	R	04/17/2013	MORGAN STANLEY		1,212,500	1,250,000	0	1FE
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44		06/04/2013	CS FIRST BOSTON		1,499,991	1,500,000	0	1FE
63861G AN 0	NMART 2013-T3 A3 ABS 2.438 06/22/48		06/04/2013	CS FIRST BOSTON		4,962,291	5,000,000	0	1FE
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		06/27/2013	BANC OF AMERICA SECURITIES		7,546,098	7,860,519	739	1Z
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025	R	05/29/2013	JEFFERIES & CO.		1,479,750	1,500,000	0	1FE
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018		05/29/2013	JEFFERIES & CO.		1,023,750	1,000,000	32,375	4FE
717081 DH 3	PFIZER INC 3.00 06/15/2023		06/19/2013	GOLDMAN SACHS		8,829,730	9,000,000	15,750	1FE
726505 AM 2	PLAINS EXPLORATION 6.125 06/15/2019		06/25/2013	DEUTSCHE BANK		3,157,500	3,000,000	8,677	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/21/2013	AMHERST SECURITIES CORP		1,216,554	1,340,556	181	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/07/2013	GOLDMAN SACHS		1,716,061	1,778,302	240	1Z
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		05/24/2013	GOLDMAN SACHS		1,823,657	0	33	6FE
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018		04/04/2013	DEUTSCHE BANK		1,250,000	1,250,000	0	2FE
78403D AF 7	SBA TOWER TRUST 3.722 04/16/2023		04/04/2013	DEUTSCHE BANK		2,000,000	2,000,000	0	1FE
813888 ZZ 0	SEBRING 11.50 4/25/2018		04/26/2013	Private Placement		3,090,000	3,300,000	0	4Z
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23		06/14/2013	CITIGROUP		998,459	1,000,000	0	1FE
871577 ZZ 8	SYNERGY 6.50 9/3/2015		06/07/2013	Private Placement		3,000,000	3,000,000	0	4Z
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/22/2013	MORGAN STANLEY		292,911	292,500	184	1FE

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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)
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/22/2013	ROYAL BANK OF CANADA		586,828	585,000	368	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/28/2013	MORGAN STANLEY		969,896	975,000	843	1FE
891501 ZB 7	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2013	Capitalized Interest		29,555	30,158	0	3Z
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019	R	06/21/2013	CITIGROUP		3,190,290	3,000,000	47,344	2FE
92976B FU 1	WBCMT 2006-C24 AJ SEQ 5.658 03/15/2045		06/25/2013	RBS SECURITIES/GREENWICH		4,691,406	5,000,000	11,788	1AM
3899999.	Total - Bonds - Industrial & Miscellaneous					166,818,204	164,846,655	245,872	XXX
8399997.	Total - Bonds - Part 3					198,440,764	196,166,655	291,543	XXX
8399999.	Total - Bonds					198,440,764	196,166,655	291,543	XXX
Preferred Stocks - Industrial and Miscellaneous									
064058 AB 6	BANK OF NY MELLON D 4.50		05/10/2013	GOLDMAN SACHS	5,000,000.000	5,000,000	0.00	0	P2UFE
064058 AB 6	BANK OF NY MELLON D 4.50		06/12/2013	JP MORGAN SECURITIES INC.	3,000,000.000	2,902,500	0.00	0	P2UFE
316773 CM 0	FIFTH THIRD BANK 5.10		05/13/2013	MORGAN STANLEY	3,000,000.000	3,000,000	0.00	0	P3UFE
369622 ST 3	GEN ELEC CAP CRP C 5.25		05/29/2013	MORGAN STANLEY	5,000,000.000	5,000,000	0.00	0	P2UFE
38145G 30 8	GOLDMAN SACHS GP J 5.50		04/18/2013	GOLDMAN SACHS	40,000.000	1,000,000	0.00	0	P3UFE
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15		04/16/2013	JP MORGAN SECURITIES INC.	7,000,000.000	7,000,000	0.00	0	P2UFE
642222 ZZ 9	NEWBRIDGE BANC 5.00 SER A		04/19/2013	Private Placement	2,500.000	2,476,950	0.00	0	P4AZ
693475 AM 7	PNC FINANCIAL 4.85 R		05/02/2013	JP MORGAN SECURITIES INC.	4,000,000.000	4,000,000	0.00	0	P2UFE
74251V 20 1	PRINCIPAL FINL A 5.563		06/27/2013	WILLIAM BLAIR & COMPANY	15,000.000	1,462,500	0.00	0	P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					31,841,950	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					31,841,950	XXX	0	XXX
8999999.	Total - Preferred Stocks					31,841,950	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00176E AE 7	AMMC 2013-12A SUB 0 05/10/25	R	04/10/2013	UBS WARBURG	3,600,000.000	3,060,000	XXX	0	U
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/20/2013	STRATEGAS RESEARCH	50,000.000	1,165,505	XXX	0	L
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/21/2013	STRATEGAS RESEARCH	25,000.000	578,500	XXX	0	L
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/24/2013	INTERSTATE GROUP	10,000.000	224,190	XXX	0	L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		06/19/2013	INTERSTATE GROUP	90,000.000	1,812,933	XXX	0	L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		06/20/2013	INTERSTATE GROUP	35,000.000	678,517	XXX	0	L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		06/24/2013	INTERSTATE GROUP	10,000.000	179,409	XXX	0	L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		05/31/2013	INTERSTATE GROUP	70,000.000	395,626	XXX	0	L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		06/20/2013	INTERSTATE GROUP	45,000.000	249,831	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		06/20/2013	INTERSTATE GROUP	30,000.000	506,442	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		06/21/2013	INTERSTATE GROUP	10,000.000	168,820	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		06/24/2013	INTERSTATE GROUP	10,000.000	164,435	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		06/25/2013	DEUTSCHE BANK	15,000.000	247,241	XXX	0	L
037833 10 0	APPLE INC.		04/17/2013	INTERSTATE GROUP	1,350.000	547,646	XXX	0	L
037833 10 0	APPLE INC.		04/19/2013	INTERSTATE GROUP	1,350.000	532,546	XXX	0	L
037833 10 0	APPLE INC.		06/24/2013	RAYMOND JAMES & ASSOCIATES	2,250.000	906,547	XXX	0	L
037833 10 0	APPLE INC.		06/28/2013	RAYMOND JAMES & ASSOCIATES	2,250.000	885,377	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	04/25/2013	INTERSTATE GROUP	50,000.000	623,200	XXX	0	L

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

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03938L 10 4	ARCELORMITTAL	R	04/26/2013	STRATEGAS RESEARCH	50,000.000	608,705	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/01/2013	RAYMOND JAMES & ASSOCIATES	25,000.000	307,105	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/07/2013	INTERSTATE GROUP	10,000.000	127,439	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/08/2013	INTERSTATE GROUP	10,000.000	125,992	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/14/2013	STRATEGAS RESEARCH	30,000.000	381,804	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/15/2013	INTERSTATE GROUP	20,000.000	251,636	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/22/2013	INTERSTATE GROUP	30,000.000	392,601	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/23/2013	INTERSTATE GROUP	50,000.000	642,450	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/24/2013	INTERSTATE GROUP	25,000.000	321,310	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/28/2013	INTERSTATE GROUP	50,000.000	649,000	XXX	0	L
03938L 10 4	ARCELORMITTAL	R	05/31/2013	RAYMOND JAMES & ASSOCIATES	50,000.000	638,665	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		06/19/2013	INTERSTATE GROUP	75,000.000	769,328	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		06/20/2013	INTERSTATE GROUP	70,000.000	699,013	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		06/24/2013	INTERSTATE GROUP	40,000.000	358,876	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		06/25/2013	DEUTSCHE BANK	16,000.000	143,805	XXX	0	L
156504 10 2	CENTURY COMMUNITIES		05/02/2013	FRIEDMAN BILLINGS RAMSEY	200,000.000	4,000,000	XXX	0	U
23204G 10 0	CUSTOMERS BANCORP INC		05/15/2013	FRIEDMAN BILLINGS RAMSEY	25,000.000	418,750	XXX	0	L
268648 10 2	EMC CORPORATION		04/19/2013	ISI GROUP	25,000.000	541,493	XXX	0	L
268648 10 2	EMC CORPORATION		04/24/2013	DEUTSCHE BANK	25,000.000	565,400	XXX	0	L
268648 10 2	EMC CORPORATION		04/26/2013	ISI GROUP	20,000.000	447,934	XXX	0	L
268648 10 2	EMC CORPORATION		04/30/2013	INTERSTATE GROUP	40,000.000	897,064	XXX	0	L
268648 10 2	EMC CORPORATION		05/01/2013	STRATEGAS RESEARCH	25,000.000	559,048	XXX	0	L
268648 10 2	EMC CORPORATION		05/09/2013	INTERSTATE GROUP	10,000.000	228,570	XXX	0	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		06/20/2013	FRIEDMAN BILLINGS RAMSEY	50,000.000	654,890	XXX	0	L
35671D 85 7	FREEPORT-MCMORAN COPPER		06/20/2013	DEUTSCHE BANK	60,000.000	1,659,144	XXX	0	L
35671D 85 7	FREEPORT-MCMORAN COPPER		06/21/2013	FRIEDMAN BILLINGS RAMSEY	30,000.000	848,037	XXX	0	L
35671D 85 7	FREEPORT-MCMORAN COPPER		06/24/2013	FRIEDMAN BILLINGS RAMSEY	95,000.000	2,560,260	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		04/05/2013	INTERSTATE GROUP	18,000.000	490,255	XXX	0	L
45665G 30 3	INFINITY PHARMACEUTICALS INC		06/04/2013	STIFEL NICOLAUS	20,000.000	359,448	XXX	0	L
59156R 10 8	METLIFE INC		04/05/2013	RAYMOND JAMES & ASSOCIATES	12,000.000	438,480	XXX	0	L
59156R 10 8	METLIFE INC		04/08/2013	ISI GROUP	12,000.000	433,526	XXX	0	L
636220 10 5	NATIONAL GENERAL HOLDINGS CO		05/30/2013	FRIEDMAN BILLINGS RAMSEY	477,500.000	5,013,750	XXX	0	U
704549 10 4	PEABODY ENERGY CORPORATION		06/19/2013	STIFEL NICOLAUS	92,000.000	1,523,833	XXX	0	L
704549 10 4	PEABODY ENERGY CORPORATION		06/20/2013	STIFEL NICOLAUS	90,000.000	1,450,350	XXX	0	L
704549 10 4	PEABODY ENERGY CORPORATION		06/21/2013	FRIEDMAN BILLINGS RAMSEY	45,000.000	718,920	XXX	0	L
704549 10 4	PEABODY ENERGY CORPORATION		06/24/2013	FRIEDMAN BILLINGS RAMSEY	85,000.000	1,272,943	XXX	0	L
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		04/25/2013	Private Placement	1,351,980.000	210,000	XXX	0	A
86181Q 10 2	STONEGATE MORTGAGE CORP		05/08/2013	FRIEDMAN BILLINGS RAMSEY	500,000.000	9,000,000	XXX	0	A
878742 20 4	TECK RESOURCES LTD-CLS B	I	06/21/2013	FRIEDMAN BILLINGS RAMSEY	7,100.000	149,940	XXX	0	L
878742 20 4	TECK RESOURCES LTD-CLS B	I	06/25/2013	FRIEDMAN BILLINGS RAMSEY	30,000.000	626,691	XXX	0	L

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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)
878742 20 4	TECK RESOURCES LTD-CLS B	I	06/26/2013	BERNSTEIN	10,000.000	210,193	XXX	0	L
90187B 10 1	TWO HARBORS INVESTMENT CORP		06/19/2013	RAYMOND JAMES & ASSOCIATES	60,000.000	650,550	XXX	0	L
90187B 10 1	TWO HARBORS INVESTMENT CORP		06/20/2013	RAYMOND JAMES & ASSOCIATES	45,000.000	477,063	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					55,751,024	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					55,751,024	XXX	0	XXX
9799999.	Total - Common Stocks					55,751,024	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					87,592,974	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					286,033,738	XXX	291,543	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....3.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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																					
250088 AZ 4	DES MOINES FED COURT 4.34 01/15/2015		04/15/2013	Sinking Fund Redemption 100.0		9,000	9,000	9,000	9,000	0	0	0	0	0	9,000	0	0	0	130	01/15/2015	1FE
250088 AZ 4	DES MOINES FED COURT 4.34 01/15/2015		05/20/2013	Sinking Fund Redemption 100.0		219,000	219,000	219,000	219,000	0	0	0	0	0	219,000	0	0	0	4,092	01/15/2015	1FE
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		04/15/2013	MBS Paydown 0.00365126		98	98	98	98	0	0	0	0	0	98	0	0	0	2	01/01/2032	1
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		05/15/2013	MBS Paydown 0.00364336		99	99	99	99	0	0	0	0	0	99	0	0	0	3	01/01/2032	1
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		06/15/2013	MBS Paydown 0.0036354		100	100	100	99	0	0	0	0	0	100	0	0	0	3	01/01/2032	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		04/25/2013	MBS Paydown 0.0131111		288	288	288	287	0	11	0	11	0	288	0	0	0	6	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		05/25/2013	MBS Paydown 0.01265459		2,283	2,283	2,282	2,275	0	(0)	0	(0)	0	2,283	0	0	0	57	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2013	MBS Paydown 0.01260435		251	251	251	250	0	(0)	0	(0)	0	251	0	0	0	8	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		04/25/2013	MBS Paydown 0.01739672		154	154	154	127	0	(6)	0	(6)	0	154	0	0	0	3	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		05/25/2013	MBS Paydown 0.01734547		155	155	155	127	0	(7)	0	(7)	0	155	0	0	0	4	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		06/25/2013	MBS Paydown 0.01358923		11,356	11,356	11,334	9,338	0	1,420	0	1,420	0	11,356	0	0	0	341	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		04/25/2013	MBS Paydown 0.01483156		382	382	389	386	0	(0)	0	(0)	0	382	0	0	0	8	09/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		05/25/2013	MBS Paydown 0.01479278		388	388	395	392	0	(1)	0	(1)	0	388	0	0	0	11	09/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		06/25/2013	MBS Paydown 0.01475415		386	386	394	390	0	(0)	0	(0)	0	386	0	0	0	13	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		04/25/2013	MBS Paydown 0.0193423		1,258	1,258	1,256	1,149	0	311	0	311	0	1,258	0	0	0	25	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		05/25/2013	MBS Paydown 0.01929515		118	118	118	108	0	(1)	0	(1)	0	118	0	0	0	3	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		06/25/2013	MBS Paydown 0.01924773		119	119	118	108	0	(1)	0	(1)	0	119	0	0	0	4	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		04/25/2013	MBS Paydown 0.01306177		118	118	121	110	0	(0)	0	(0)	0	118	0	0	0	3	10/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		05/25/2013	MBS Paydown 0.0130322		118	118	121	111	0	(0)	0	(0)	0	118	0	0	0	3	10/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		06/25/2013	MBS Paydown 0.01300233		119	119	123	112	0	(0)	0	(0)	0	119	0	0	0	4	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		04/25/2013	MBS Paydown 0.00379998		74	74	75	68	0	(0)	0	(0)	0	74	0	0	0	1	09/01/2032	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		05/25/2013	MBS Paydown 0.00379178		74	74	75	67	0	(0)	0	(0)	0	74	0	0	0	2	09/01/2032	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		06/25/2013	MBS Paydown 0.00378353		74	74	75	68	0	(0)	0	(0)	0	74	0	0	0	2	09/01/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		04/20/2013	MBS Paydown 0.07123714		47,454	47,454	48,077	47,529	0	(295)	0	(295)	0	47,454	0	0	0	870	03/20/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		05/20/2013	MBS Paydown 0.06077555		56,618	56,618	57,361	56,708	0	(187)	0	(187)	0	56,618	0	0	0	1,298	03/20/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		06/20/2013	MBS Paydown 0.05145674		50,433	50,433	51,095	50,513	0	(147)	0	(147)	0	50,433	0	0	0	1,387	03/20/2032	1
83162C FH 1	SBA SER 94-20F 7.60 6/1/14		06/01/2013	MBS Paydown 0.005812793		6,814	6,814	7,085	6,814	0	0	0	0	0	6,814	0	0	0	259	06/01/2014	1
83162C FQ 1	SBAP 1994-20K 1 8.65 11/01/14		05/01/2013	MBS Paydown 0.004355326		5,193	5,193	5,625	5,193	0	0	0	0	0	5,193	0	0	0	225	11/01/2014	1
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016		04/01/2013	MBS Paydown 0.014879891		10,994	10,994	11,207	11,042	0	(36)	0	(36)	0	10,994	0	0	0	404	04/01/2016	1
912828 BA 7	U.S. TREASURY NOTES 3.625 05/15/2013		05/15/2013	Maturity 100.0		2,200,000	2,200,000	2,228,188	2,200,406	0	(1,237)	0	(1,237)	0	2,200,000	0	0	0	39,875	05/15/2013	1
0599999.	Total - Bonds - U.S. Government					2,623,519	2,623,519	2,654,659	2,621,976	0	(178)	0	(178)	0	2,623,519	0	0	0	49,044	XXX	XXX
Bonds - All Other Government																					
683234 TF 5	ONTARIO PROVINCE MTN 4.75 06/02/2013	U	06/02/2013	Maturity 100.0		200,000	200,000	212,422	200,928	0	(2,264)	0	(2,264)	0	200,000	0	0	0	4,750	06/02/2013	1FE
1099999.	Total - Bonds - All Other Government					200,000	200,000	212,422	200,928	0	(2,264)	0	(2,264)	0	200,000	0	0	0	4,750	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2013	Sinking Fund Redemption 100.0.		1,355,000	1,355,000	1,547,383	1,474,842	0	(125,189)	0	(125,189)	0	1,355,000	0	0	0	37,262	05/01/2018	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,355,000	1,355,000	1,547,383	1,474,842	0	(125,189)	0	(125,189)	0	1,355,000	0	0	0	37,262	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2013	Sinking Fund Redemption 100.0.		665,000	665,000	668,764	666,543	0	(1,718)	0	(1,718)	0	665,000	0	0	0	16,625	05/01/2015	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					665,000	665,000	668,764	666,543	0	(1,718)	0	(1,718)	0	665,000	0	0	0	16,625	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032		04/01/2013	Partial Call 100.0		90,000	90,000	91,213	90,541	0	(640)	0	(640)	0	90,000	0	0	0	2,408	10/01/2032	1FE
011855 CD 3	ALASKA STUDENT LN 5.00 06/01/2013		06/01/2013	Maturity 100.0		4,000,000	4,000,000	4,246,240	4,018,730	0	(46,825)	0	(46,825)	0	4,000,000	0	0	0	100,000	06/01/2013	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		04/01/2013	MBS Paydown 0.256842265		100,118	100,118	101,620	101,537	0	(1,404)	0	(1,404)	0	100,118	0	0	0	1,835	12/01/2039	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		05/01/2013	MBS Paydown 0.245370849		69,976	69,976	71,025	70,968	0	(975)	0	(975)	0	69,976	0	0	0	1,604	12/01/2039	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		06/01/2013	MBS Paydown 0.229604069		96,177	96,177	97,620	97,541	0	(1,355)	0	(1,355)	0	96,177	0	0	0	2,645	12/01/2039	1FE
08426A AA 4	BERKELEY HARD&JEFF WV 5.375 12/01/2044		06/17/2013	Call 100.0		2,500,000	2,500,000	2,543,750	2,536,147	0	(37,107)	0	(37,107)	0	2,500,000	0	0	0	73,160	12/01/2044	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		04/01/2013	Partial Call 100.0		35,000	35,000	35,143	35,117	0	(121)	0	(121)	0	35,000	0	0	0	1,108	08/01/2028	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		05/01/2013	Partial Call 100.0		100,000	100,000	100,407	100,336	0	(345)	0	(345)	0	100,000	0	0	0	3,563	08/01/2028	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		06/01/2013	Partial Call 100.0		120,000	120,000	120,489	120,403	0	(414)	0	(414)	0	120,000	0	0	0	4,750	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2013	MBS Paydown 0.97686324		11,568	11,568	11,568	11,568	0	0	0	0	0	11,568	0	0	0	29	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2013	MBS Paydown 0.99174355		4,128	4,128	4,118	4,118	0	0	0	0	0	4,128	0	0	0	10	02/01/2042	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		06/01/2013	Partial Call 100.0		470,000	470,000	488,213	485,363	0	(15,764)	0	(15,764)	0	470,000	0	0	0	21,346	02/01/2048	1FE
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026		05/01/2013	Partial Call 100.0		150,000	150,000	150,000	149,998	0	2	0	2	0	150,000	0	0	0	3,638	11/01/2026	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		05/01/2013	Partial Call 100.0		40,000	40,000	42,968	42,487	0	(2,557)	0	(2,557)	0	40,000	0	0	0	750	06/01/2035	1FE
235416 F6 6	DALLAS WTRWK PRE 5.375 10/01/2018		04/01/2013	Call 100.0		1,440,000	1,440,000	1,650,658	1,440,000	0	(13,666)	0	(13,666)	0	1,440,000	0	0	0	38,700	10/01/2018	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		04/01/2013	Partial Call 100.0		5,000	5,000	5,198	5,174	0	(178)	0	(178)	0	5,000	0	0	0	184	07/01/2029	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		06/01/2013	Partial Call 100.0		20,000	20,000	20,792	20,694	0	(712)	0	(712)	0	20,000	0	0	0	898	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		03/01/2013	Prior Period Adjustment		(2,377)	0	0	0	0	0	0	0	0	3,607	0	0	0	0	07/01/2031	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		04/01/2013	Partial Call 39.891		8,361	15,000	5,569	5,985	0	65	0	65	0	2,377	0	0	0	0	07/01/2031	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		06/01/2013	Partial Call 40.2256		10,056	25,000	9,282	9,975	0	208	0	208	0	10,056	0	0	0	0	07/01/2031	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036		05/01/2013	Sinking Fund Redemption 100.0.		30,000	30,000	30,000	30,000	0	(0)	0	(0)	0	30,000	0	0	0	720	11/01/2036	1FE
31393K FL 4	FHR 2572 JS IO INV 4/15/2031		06/15/2013	MBS Paydown 0.0		0	0	0	1,449	0	(4,394)	0	(4,394)	0	0	0	0	0	11,512	04/15/2031	1
31394J 5S 2	FHR 2675 TS IO INV 6/15/2022		05/15/2013	MBS Paydown 0.0		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	4,287	06/15/2022	1
34073N U8 1	FLORIDA HSG 4.625 07/01/2031		04/01/2013	Partial Call 100.0		50,000	50,000	47,750	47,980	0	2,037	0	2,037	0	50,000	0	0	0	1,734	07/01/2031	1FE
34074M GX 3	FL HSG 4.45 07/01/2026		04/01/2013	Partial Call 100.0		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,669	07/01/2026	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029		05/15/2013	Partial Call 100.0		50,000	50,000	53,461	52,890	0	(2,970)	0	(2,970)	0	50,000	0	0	0	1,139	06/01/2029	1FE
407272 K4 4	HAMILTON HOSP-J 4.25 05/15/2013		05/15/2013	Maturity 100.0		2,145,000	2,145,000	2,157,527	2,145,204	0	(622)	0	(622)	0	2,145,000	0	0	0	45,581	05/15/2013	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		05/01/2013	MBS Paydown 0.982907298		68,371	68,371	68,371	68,371	0	0	0	0	0	68,371	0	0	0	163	07/01/2037	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		06/01/2013	MBS Paydown 0.979576871		13,322	13,322	13,322	13,322	0	0	0	0	0	13,322	0	0	0	61	07/01/2037	1FE
45506A CK 5	IN ST HSG 4.45 12/01/2027		06/01/2013	Partial Call 100.0		175,000	175,000	175,000	174,995	0	5	0	5	0	175,000	0	0	0	3,894	12/01/2027	1FE

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)
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017		05/01/2013	Sinking Fund Redemption 100.0.		220,000	220,000	222,200	221,132	822	(1,194)	0	(372)	0	220,000	0	0	0	6,325	05/01/2017	3FE
462467 AT 8	IA FIN AUTH 4.90 07/01/2031		04/18/2013	Partial Call 100.0		30,000	30,000	28,800	28,913	0	1,096	0	1,096	0	30,000	0	0	0	1,172	07/01/2031	1FE
462467 AT 8	IA FIN AUTH 4.90 07/01/2031		05/16/2013	Partial Call 100.0		40,000	40,000	38,400	38,551	0	1,461	0	1,461	0	40,000	0	0	0	1,715	07/01/2031	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		04/01/2013	Partial Call 100.0		45,000	45,000	39,375	39,660	0	5,358	0	5,358	0	45,000	0	0	0	844	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		05/01/2013	Partial Call 100.0		65,000	65,000	56,875	57,287	0	7,740	0	7,740	0	65,000	0	0	0	1,523	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		06/01/2013	Partial Call 100.0		95,000	95,000	83,125	83,727	0	11,312	0	11,312	0	95,000	0	0	0	2,672	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		05/01/2013	Partial Call 100.0		545,000	545,000	550,450	549,678	0	(4,778)	0	(4,778)	0	545,000	0	0	0	11,922	12/01/2032	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		06/01/2013	Partial Call 100.0		175,000	175,000	176,750	176,502	0	(1,534)	0	(1,534)	0	175,000	0	0	0	4,594	12/01/2032	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		04/01/2013	Partial Call 100.0		365,000	365,000	369,563	367,067	0	(2,469)	0	(2,469)	0	365,000	0	0	0	13,414	07/01/2035	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		05/01/2013	Partial Call 100.0		205,000	205,000	207,563	206,161	0	(1,387)	0	(1,387)	0	205,000	0	0	0	8,371	07/01/2035	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		04/01/2013	Partial Call 100.0		65,000	65,000	63,375	63,484	0	1,525	0	1,525	0	65,000	0	0	0	2,364	07/01/2036	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		06/01/2013	Partial Call 100.0		105,000	105,000	102,375	102,551	0	2,463	0	2,463	0	105,000	0	0	0	4,668	07/01/2036	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		04/01/2013	Partial Call 100.0		20,000	20,000	21,543	21,330	0	(1,359)	0	(1,359)	0	20,000	0	0	0	750	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		04/01/2013	Partial Call 100.0		265,000	265,000	275,084	274,363	0	(9,606)	0	(9,606)	0	265,000	0	0	0	8,572	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2013	Partial Call 100.0		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	26	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2013	Partial Call 100.0		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	13	11/01/2041	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		04/01/2013	Partial Call 100.0		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	95	06/01/2029	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		05/01/2013	Partial Call 100.0		25,000	25,000	25,000	24,999	0	1	0	1	0	25,000	0	0	0	297	06/01/2029	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		06/01/2013	Partial Call 100.0		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	143	06/01/2029	1FE
56052E WQ 7	MAINE HSG 4.65 11/15/2025		05/15/2013	Partial Call 100.0		250,000	250,000	248,750	248,924	0	1,092	0	1,092	0	250,000	0	0	0	5,812	11/15/2025	1FE
56052E XC 7	ME HSG AUTH SER D2 4.75 11/15/2021		05/15/2013	Call 100.0		2,000,000	2,000,000	2,006,000	2,003,595	0	(3,916)	0	(3,916)	0	2,000,000	0	0	0	47,500	11/15/2021	1FE
57586P EA 0	MA HSG 4.875 12/01/2037		05/01/2013	Partial Call 100.0		95,000	95,000	87,519	87,799	0	7,236	0	7,236	0	95,000	0	0	0	1,930	12/01/2037	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		05/01/2013	Partial Call 100.0		275,000	275,000	295,246	291,883	0	(17,351)	0	(17,351)	0	275,000	0	0	0	5,729	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029		05/01/2013	Partial Call 100.0		150,000	150,000	158,834	157,513	0	(7,724)	0	(7,724)	0	150,000	0	0	0	2,813	06/01/2029	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		05/01/2013	Partial Call 100.0		85,000	85,000	88,953	88,763	0	(3,851)	0	(3,851)	0	85,000	0	0	0	1,328	06/01/2034	1FE
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22		04/01/2013	Sinking Fund Redemption 100.0.		95,000	95,000	95,000	94,998	0	2	0	2	0	95,000	0	0	0	1,663	10/01/2022	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		05/01/2013	Partial Call 100.0		30,000	30,000	30,225	30,174	0	(180)	0	(180)	0	30,000	0	0	0	1,263	07/01/2034	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		06/01/2013	Partial Call 100.0		55,000	55,000	55,413	55,318	0	(329)	0	(329)	0	55,000	0	0	0	2,546	07/01/2034	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		04/01/2013	Partial Call 100.0		70,000	70,000	73,325	72,212	0	(2,332)	0	(2,332)	0	70,000	0	0	0	1,260	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		05/01/2013	Partial Call 100.0		85,000	85,000	89,038	87,686	0	(2,832)	0	(2,832)	0	85,000	0	0	0	0	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		06/01/2013	Partial Call 100.0		160,000	160,000	167,600	165,056	0	(5,331)	0	(5,331)	0	160,000	0	0	0	4,401	06/01/2038	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		05/01/2013	MBS Paydown 0.967047866		131,809	131,809	131,809	131,809	0	0	0	0	0	131,809	0	0	0	308	10/01/2034	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		06/01/2013	MBS Paydown 0.949965024		68,331	68,331	68,331	68,331	0	0	0	0	0	68,331	0	0	0	305	10/01/2034	1FE
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027		06/01/2013	Partial Call 100.0		300,000	300,000	305,250	303,230	0	(3,405)	0	(3,405)	0	300,000	0	0	0	7,500	12/01/2027	1FE
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038		06/01/2013	Partial Call 100.0		690,000	690,000	702,938	697,980	0	(8,411)	0	(8,411)	0	690,000	0	0	0	17,940	06/01/2038	1FE
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027		06/01/2013	Partial Call 100.0		35,000	35,000	36,476	36,300	0	(1,333)	0	(1,333)	0	35,000	0	0	0	875	12/01/2027	1FE

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)
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		06/01/2013	Partial Call 100.0		90,000	90,000	94,585	94,359	0	(4,443)	0	(4,443)	0	90,000	0	0	0	1,800	12/01/2038	1FE
613907 BU 7	MONT CNTY TX 3.75 06/01/2031		06/01/2013	Sinking Fund Redemption 100.0		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,688	06/01/2031	1FE
646129 6Q 4	NJ ST HSG 4.50 10/01/2029		04/01/2013	Partial Call 100.0		435,000	435,000	458,286	454,782	0	(20,356)	0	(20,356)	0	435,000	0	0	0	9,788	10/01/2029	1FE
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032		04/01/2013	Partial Call 100.0		90,000	90,000	94,014	93,565	0	(3,653)	0	(3,653)	0	90,000	0	0	0	1,913	10/01/2032	1FE
646129 M9 4	NJ HSG SER T 4.55 10/01/2022		04/01/2013	Partial Call 100.0		435,000	435,000	429,210	430,033	0	5,070	0	5,070	0	435,000	0	0	0	9,896	10/01/2022	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		04/01/2013	Partial Call 100.0		115,000	115,000	119,063	118,377	0	(3,471)	0	(3,471)	0	115,000	0	0	0	3,589	03/01/2030	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		06/01/2013	Partial Call 100.0		70,000	70,000	72,473	72,056	0	(2,113)	0	(2,113)	0	70,000	0	0	0	2,809	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		06/01/2013	Partial Call 100.0		105,000	105,000	115,331	113,840	0	(9,078)	0	(9,078)	0	105,000	0	0	0	3,938	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		04/01/2013	Partial Call 100.0		60,000	60,000	63,194	62,804	0	(2,861)	0	(2,861)	0	60,000	0	0	0	1,619	03/01/2028	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		06/01/2013	Partial Call 100.0		60,000	60,000	63,527	63,352	0	(3,434)	0	(3,434)	0	60,000	0	0	0	1,581	03/01/2043	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		04/11/2013	Sinking Fund Redemption 100.0		34,394	34,394	36,243	34,518	2,795	(49)	0	2,745	0	34,394	0	0	0	1,009	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		05/11/2013	Sinking Fund Redemption 100.0		34,653	34,653	36,515	34,777	463	(65)	0	398	0	34,653	0	0	0	1,271	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2013	Sinking Fund Redemption 100.0		34,900	34,900	36,775	35,025	467	(80)	0	387	0	34,900	0	0	0	1,536	09/11/2018	4
64988P 3D 6	NY MGT AGY REV 4.80 10/01/2037		06/06/2013	Partial Call 100.0		290,000	290,000	286,013	286,243	0	3,776	0	3,776	0	290,000	0	0	0	9,473	10/01/2037	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		06/01/2013	Partial Call 100.0		120,000	120,000	127,320	126,237	0	(6,411)	0	(6,411)	0	120,000	0	0	0	4,950	07/01/2028	1FE
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2013	Partial Call 100.0		65,000	65,000	70,342	69,511	0	(4,629)	0	(4,629)	0	65,000	0	0	0	1,560	11/01/2028	1FE
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		05/01/2013	Partial Call 100.0		80,000	80,000	86,758	85,812	0	(5,967)	0	(5,967)	0	80,000	0	0	0	1,800	11/01/2028	1FE
677632 MQ 1	OH ST UNIV SER B UNRFUND 5.25 06/01/2018		06/01/2013	Call 100.0		245,000	245,000	257,970	245,952	0	(2,379)	0	(2,379)	0	245,000	0	0	0	6,431	06/01/2018	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		04/01/2013	Partial Call 100.0		115,000	115,000	123,487	122,209	0	(7,405)	0	(7,405)	0	115,000	0	0	0	3,019	03/01/2031	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		06/01/2013	Partial Call 100.0		120,000	120,000	128,856	127,522	0	(7,727)	0	(7,727)	0	120,000	0	0	0	4,050	03/01/2031	1FE
68608N CH 3	OREGON ST HSG 5.00 07/01/2028		04/01/2013	Partial Call 100.0		80,000	80,000	84,782	83,917	0	(4,033)	0	(4,033)	0	80,000	0	0	0	3,000	07/01/2028	1FE
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028		04/01/2013	Partial Call 100.0		50,000	50,000	54,894	54,179	0	(4,294)	0	(4,294)	0	50,000	0	0	0	1,969	07/01/2028	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		04/01/2013	Partial Call 100.0		85,000	85,000	88,506	88,020	0	(3,101)	0	(3,101)	0	85,000	0	0	0	1,700	10/01/2041	1FE
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039		04/01/2013	Partial Call 100.0		640,000	640,000	584,914	586,822	0	53,406	0	53,406	0	640,000	0	0	0	15,200	10/01/2039	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		04/01/2013	Partial Call 100.0		85,000	85,000	90,175	89,262	0	(4,382)	0	(4,382)	0	85,000	0	0	0	2,125	04/01/2028	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		04/01/2013	Partial Call 100.0		25,266	25,266	25,731	25,631	0	(373)	0	(373)	0	25,266	0	0	0	442	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		05/01/2013	Partial Call 100.0		975	975	993	989	0	(14)	0	(14)	0	975	0	0	0	21	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		06/01/2013	Partial Call 100.0		35,636	35,636	36,291	36,151	0	(527)	0	(527)	0	35,636	0	0	0	935	08/01/2038	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		06/01/2013	Partial Call 100.0		35,000	35,000	37,660	37,247	0	(2,313)	0	(2,313)	0	35,000	0	0	0	1,181	09/01/2028	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		04/01/2013	Partial Call 100.0		45,000	45,000	47,690	47,576	0	(2,642)	0	(2,642)	0	45,000	0	0	0	780	10/01/2040	1FE
775080 EX 8	ROGERS AR SALES/USE 3.75 11/01/2034		05/01/2013	Partial Call 100.0		160,000	160,000	157,574	157,669	0	2,348	0	2,348	0	160,000	0	0	0	3,000	11/01/2034	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		04/01/2013	Partial Call 100.0		20,000	20,000	20,440	20,314	0	(331)	0	(331)	0	20,000	0	0	0	795	07/01/2023	1FE
83755G X2 8	SD HSG DEV AUTH K 5.05 05/01/2036		05/31/2013	Call 100.0		1,455,000	1,455,000	1,425,900	1,426,794	0	28,365	0	28,365	0	1,455,000	0	0	0	42,862	05/01/2036	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		04/01/2013	Partial Call 100.0		1,050,000	1,050,000	1,101,188	1,083,245	0	(36,087)	0	(36,087)	0	1,050,000	0	0	0	45,281	07/01/2036	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		04/01/2013	Partial Call 100.0		95,000	95,000	98,442	98,020	0	(3,103)	0	(3,103)	0	95,000	0	0	0	3,206	07/01/2031	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		04/01/2013	Partial Call 100.0		23,606	23,606	24,314	24,130	0	(538)	0	(538)	0	23,606	0	0	0	421	09/01/2039	1FE

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)
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		05/01/2013	Partial Call 100.0		21,914	21,914	22,571	22,400	0	(500)	0	(500)	0	21,914	0	0	0	489	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		06/01/2013	Partial Call 100.0		46,186	46,186	47,572	47,211	0	(1,053)	0	(1,053)	0	46,186	0	0	0	1,235	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		04/01/2013	Partial Call 100.0		75,312	75,312	79,831	78,903	0	(3,692)	0	(3,692)	0	75,312	0	0	0	1,381	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		05/01/2013	Partial Call 100.0		31,843	31,843	33,754	33,361	0	(1,561)	0	(1,561)	0	31,843	0	0	0	730	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		06/01/2013	Partial Call 100.0		58,262	58,262	61,758	61,040	0	(2,856)	0	(2,856)	0	58,262	0	0	0	1,602	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		06/01/2013	Partial Call 100.0		35,000	35,000	35,613	35,380	0	(402)	0	(402)	0	35,000	0	0	0	1,378	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		06/01/2013	Partial Call 100.0		20,000	20,000	20,300	20,178	0	(189)	0	(189)	0	20,000	0	0	0	795	09/01/2039	1FE
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038		05/01/2013	Partial Call 100.0		135,000	135,000	135,844	135,597	0	(629)	0	(629)	0	135,000	0	0	0	3,713	11/01/2038	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		05/01/2013	Partial Call 100.0		255,000	255,000	265,649	264,773	0	(10,015)	0	(10,015)	0	255,000	0	0	0	5,259	11/01/2042	1FE
92812Q NU 7	VA HSG DEV 4.90 01/01/2033		06/15/2013	Partial Call 100.0		3,490,000	3,490,000	3,490,000	3,490,314	0	(347)	0	(347)	0	3,490,000	0	0	0	163,328	01/01/2033	1FE
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042		06/01/2013	Partial Call 100.0		905,000	905,000	941,200	926,113	0	(22,423)	0	(22,423)	0	905,000	0	0	0	25,476	12/01/2042	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					30,372,787	30,396,747	31,131,028	30,579,075	4,547	(264,329)	0	(259,782)	0	30,372,787	0	0	0	902,059	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016	R	04/25/2013	MBS Paydown 0.285673099		2,807,750	2,807,750	2,711,712	2,727,685	0	87,447	0	87,447	0	2,807,750	0	0	0	9,627	07/25/2016	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		04/15/2013	MBS Paydown 0.9667173		23,003	23,003	23,003	23,002	0	(0)	0	(0)	0	23,003	0	0	0	149	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		05/15/2013	MBS Paydown 0.957519494		22,995	22,995	22,995	22,994	0	(0)	0	(0)	0	22,995	0	0	0	186	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2013	MBS Paydown 0.948323414		22,990	22,990	22,990	22,990	0	(4)	0	(4)	0	22,990	0	0	0	227	12/15/2042	1FE
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		04/25/2013	MBS Paydown 0.16860138		2,829	2,829	2,044	0	0	52	0	52	0	0	0	2,829	2,829	50	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		04/30/2013	Book Value Adjustment		0	0	0	2,829	0	0	0	0	0	2,829	0	(2,829)	(2,829)	0	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/25/2013	MBS Paydown 0.121492286		6,649	6,649	4,804	0	0	1,652	0	1,652	0	0	0	6,649	6,649	146	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/25/2013	Pass-Through Loss		0	40,460	29,233	0	0	0	0	0	0	0	0	0	0	891	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/31/2013	Book Value Adjustment		0	0	0	6,649	0	0	0	0	0	6,649	0	(6,649)	(6,649)	0	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		06/25/2013	MBS Paydown 0.11907972		2,413	2,413	1,743	0	0	217	0	217	0	0	0	2,413	2,413	64	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		06/30/2013	Book Value Adjustment		0	0	0	2,413	0	0	0	0	0	2,413	0	(2,413)	(2,413)	0	06/25/2037	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		03/25/2013	MBS Paydown 0.00577426		0	0	0	0	0	18,840	0	18,840	0	28	0	0	0	1,646	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		03/25/2013	Prior Period Adjustment		0	0	0	0	0	(19,078)	0	(19,078)	0	(28)	0	0	0	(1,646)	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		04/25/2013	MBS Paydown 0.0		37,533	37,533	31,152	31,558	0	6,120	0	6,120	0	37,533	0	0	0	614	05/25/2036	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		04/25/2013	MBS Paydown 0.473099064		10,002	10,002	7,502	7,034	0	527	0	527	0	10,002	0	0	0	13	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		05/25/2013	MBS Paydown 0.468421099		10,128	10,128	7,596	7,122	0	521	0	521	0	10,128	0	0	0	17	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2013	MBS Paydown 0.464153279		9,240	9,240	6,930	6,497	0	366	0	366	0	9,240	0	0	0	18	10/25/2046	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		05/25/2013	MBS Paydown 0.197863746		289,225	289,225	289,225	289,225	0	0	0	0	0	289,225	0	0	0	6,019	11/25/2035	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		06/25/2013	MBS Paydown 0.167675142		241,509	241,509	241,509	241,509	0	0	0	0	0	241,509	0	0	0	6,016	11/25/2035	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		04/25/2013	MBS Paydown 0.06079164		50,396	50,396	49,735	50,228	0	61	0	61	0	50,396	0	0	0	748	05/25/2034	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		05/25/2013	MBS Paydown 0.04686552		55,704	55,704	54,973	55,519	0	106	0	106	0	55,704	0	0	0	1,034	05/25/2034	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		06/25/2013	MBS Paydown 0.040243914		26,486	26,486	26,139	26,398	0	73	0	73	0	26,486	0	0	0	590	05/25/2034	1FM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	R	04/20/2013	MBS Paydown 0.852047411		813,739	813,739	802,412	803,079	0	1,121	0	1,121	0	813,739	0	0	0	1,123	01/20/2019	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)
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13		04/15/2013	Maturity 100.0		168,767	168,767	167,658	79,620	0	43	0	43	0	168,767	0	0	0	6,223	04/15/2013	4AM
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2013	Paydown 100.0		264,184	264,184	270,317	260,223	7,343	(400)	0	6,944	0	264,184	0	0	0	9,114	11/15/2015	4Z
05377R AD 6	AESOP 2010-2A A ABS 3.63 08/20/14		04/20/2013	MBS Paydown 0.666666667		583,333	583,333	583,274	583,329	0	6	0	6	0	583,333	0	0	0	7,058	08/20/2014	1FE
05377R AD 6	AESOP 2010-2A A ABS 3.63 08/20/14		05/20/2013	MBS Paydown 0.5		583,333	583,333	583,274	583,329	0	8	0	8	0	583,333	0	0	0	8,823	08/20/2014	1FE
05377R AD 6	AESOP 2010-2A A ABS 3.63 08/20/14		06/20/2013	MBS Paydown 0.333333333		583,333	583,333	583,274	583,329	0	9	0	9	0	583,333	0	0	0	10,588	08/20/2014	1FE
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2013	Sinking Fund Redemption 100.0		195,271	195,271	195,271	182,100	0	13,192	0	13,192	0	195,271	0	0	0	5,854	04/01/2024	1FE
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		04/25/2013	MBS Paydown 0.14136721		95,128	95,128	94,251	94,724	0	129	0	129	0	95,128	0	0	0	1,744	08/25/2035	1FM
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		05/25/2013	MBS Paydown 0.127034396		93,092	93,092	92,233	92,696	0	169	0	169	0	93,092	0	0	0	2,132	08/25/2035	1FM
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		06/25/2013	MBS Paydown 0.113008545		91,098	91,098	90,258	90,711	0	210	0	210	0	91,098	0	0	0	2,504	08/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		04/25/2013	MBS Paydown 0.30596612		54,407	54,407	44,138	28,713	0	8,196	0	8,196	0	54,407	0	0	0	110	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2013	MBS Paydown 0.301813273		29,070	29,070	23,583	15,342	0	1,004	0	1,004	0	29,070	0	0	0	73	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2013	MBS Paydown 0.29443959		51,616	51,616	41,873	27,240	0	7,058	0	7,058	0	51,616	0	0	0	155	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		04/25/2013	MBS Paydown 0.06227471		26,211	26,211	26,113	26,119	0	8	0	8	0	26,211	0	0	0	437	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		05/25/2013	MBS Paydown 0.055888631		31,930	31,930	31,811	31,818	0	18	0	18	0	31,930	0	0	0	665	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2013	MBS Paydown 0.05213526		18,767	18,767	18,696	18,701	0	18	0	18	0	18,767	0	0	0	469	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2013	MBS Paydown 0.0412359		747	747	660	713	0	(2)	0	(2)	0	752	0	0	0	8	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2013	Pass-Through Loss		0	5	4	0	0	0	0	0	0	0	0	(5)	(5)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/30/2013	Book Value Adjustment		0	0	0	157,209	0	0	0	0	0	(756)	0	756	756	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2013	MBS Paydown 0.040353834		3,487	3,487	3,081	3,348	0	(7)	0	(7)	0	3,528	0	0	0	45	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2013	Pass-Through Loss		0	42	37	0	0	0	0	0	0	0	0	(42)	(42)	1	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/31/2013	Book Value Adjustment		0	0	0	157,209	0	0	0	0	0	710	0	(710)	(710)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2013	MBS Paydown 0.03934211		3,489	3,489	3,083	3,840	0	(8)	0	(8)	0	3,514	0	0	0	54	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2013	Pass-Through Loss		0	558	493	0	0	0	0	0	0	533	0	(558)	(558)	9	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2013	Book Value Adjustment		0	0	0	157,209	0	0	0	0	0	(558)	0	558	558	0	11/25/2035	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2013	MBS Paydown 0.01503903		291	291	276	255	0	(4)	0	(4)	0	291	0	0	0	6	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2013	Pass-Through Loss		0	55	52	0	0	0	0	0	0	0	0	0	0	1	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2013	MBS Paydown 0.01481922		831	831	790	970	0	(13)	0	(13)	0	831	0	0	0	20	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2013	Pass-Through Loss		0	488	463	0	0	0	0	0	0	0	0	0	0	12	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2013	MBS Paydown 0.01454664		1,280	1,280	1,216	1,203	0	(17)	0	(17)	0	1,280	0	0	0	37	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2013	Pass-Through Loss		0	356	338	0	0	0	0	0	0	0	0	0	0	10	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2013	MBS Paydown 0.17140397		10,316	10,316	9,026	8,250	0	72	0	72	0	10,316	0	0	0	199	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2013	Pass-Through Loss		0	824	721	0	0	0	0	0	0	0	0	0	0	16	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2013	MBS Paydown 0.16807853		15,204	15,204	13,304	16,378	0	142	0	142	0	15,204	0	0	0	366	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2013	Pass-Through Loss		0	6,910	6,046	0	0	0	0	0	0	0	0	0	0	166	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2013	MBS Paydown 0.16585231		9,869	9,869	8,635	10,964	0	95	0	95	0	9,869	0	0	0	285	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2013	Pass-Through Loss		0	4,936	4,319	0	0	0	0	0	0	0	0	0	0	142	05/25/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		04/15/2013	MBS Paydown 0.900582957		43,559	43,559	39,720	41,371	0	842	0	842	0	43,559	0	0	0	367	11/15/2015	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		05/15/2013	MBS Paydown 0.897115744		34,672	34,672	31,617	32,931	0	406	0	406	0	34,672	0	0	0	364	11/15/2015	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		06/15/2013	MBS Paydown 0.893719283		33,965	33,965	30,971	32,259	0	490	0	490	0	33,965	0	0	0	430	11/15/2015	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		03/28/2013	Prior Period Adjustment		0	0	0	0	0	16	0	16	0	0	0	0	0	0	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		04/28/2013	MBS Paydown 0.36619894		11,646	11,646	11,646	11,623	0	15	0	15	0	11,646	0	0	0	211	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		05/28/2013	MBS Paydown 0.361721944		8,954	8,954	8,954	8,936	0	21	0	21	0	8,954	0	0	0	202	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2013	MBS Paydown 0.34940195		24,640	24,640	24,640	24,592	0	(5)	0	(5)	0	24,640	0	0	0	665	02/28/2041	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		06/25/2013	MBS Paydown 0.127368402		137,330	137,330	129,948	129,948	0	7,205	0	7,205	0	137,330	0	0	0	33	05/25/2037	1Z
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2013	Sinking Fund Redemption 100.0		1,302,000	1,302,000	1,446,299	1,337,085	32,185	(76,955)	0	(44,770)	0	1,302,000	0	0	0	58,590	06/01/2017	2FE
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2013	Sinking Fund Redemption 100.0		194,985	194,985	219,071	201,077	0	(1,809)	0	(1,809)	0	194,985	0	0	0	6,146	12/15/2015	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		04/15/2013	MBS Paydown 0.541227524		3,208	3,208	3,208	118	0	0	0	0	0	3,208	0	0	0	80	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		05/15/2013	MBS Paydown 0.539456555		3,542	3,542	3,542	131	0	0	0	0	0	3,542	0	0	0	110	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2013	MBS Paydown 0.538274929		2,363	2,363	2,363	87	0	0	0	0	0	2,363	0	0	0	88	12/15/2029	6FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	04/25/2013	MBS Paydown 0.95		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	96	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	05/25/2013	MBS Paydown 0.941666667		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	120	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2013	MBS Paydown 0.933333333		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	145	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	04/25/2013	MBS Paydown 0.991666667		12,500	12,500	12,499	12,499	0	0	0	0	0	12,500	0	0	0	33	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	05/25/2013	MBS Paydown 0.983333333		12,500	12,500	12,499	12,499	0	0	0	0	0	12,500	0	0	0	67	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2013	MBS Paydown 0.975		12,500	12,500	12,499	12,499	0	0	0	0	0	12,500	0	0	0	102	03/27/2028	1FE
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		04/25/2013	MBS Paydown 0.002540449		34,220	34,220	34,225	34,220	0	0	0	0	0	34,220	0	0	0	1,010	02/25/2037	1FM
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		05/25/2013	MBS Paydown 0.0		25,404	25,404	25,408	25,404	0	0	0	0	0	25,404	0	0	0	859	02/25/2037	1FM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		04/25/2013	MBS Paydown 0.163410075		30,189	30,189	30,189	30,189	0	0	0	0	0	30,189	0	0	0	627	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		05/25/2013	MBS Paydown 0.160702873		13,536	13,536	13,536	13,536	0	0	0	0	0	13,536	0	0	0	353	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		06/25/2013	MBS Paydown 0.155964878		23,690	23,690	23,690	23,690	0	0	0	0	0	23,690	0	0	0	736	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2013	MBS Paydown 0.34770998		0	0	0	6	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2013	Pass-Through Loss		0	(15)	(15)	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2013	MBS Paydown 0.34728742		0	0	0	0	0	0	0	0	0	0	0	0	0	12	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		04/20/2013	MBS Paydown 0.346916328		1,281	1,281	1,255	1,270	0	11	0	11	0	1,281	0	0	0	1	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2013	MBS Paydown 0.343767403		10,870	10,870	10,653	10,776	0	94	0	94	0	10,870	0	0	0	142	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2013	MBS Paydown 0.343374219		876	876	858	864	0	12	0	12	0	876	0	0	0	14	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2013	Pass-Through Loss		0	482	472	0	0	0	0	0	0	0	0	0	0	7	06/20/2036	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		03/25/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	(611)	0	0	0	0	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		04/25/2013	MBS Paydown 0.826265689		76,913	76,913	75,975	76,009	0	125	0	125	0	76,913	0	0	0	279	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		05/25/2013	MBS Paydown 0.803692742		67,267	67,267	66,448	66,477	0	147	0	147	0	67,878	0	0	0	334	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		06/25/2013	MBS Paydown 0.773227318		90,787	90,787	89,680	89,720	0	264	0	264	0	90,787	0	0	0	552	10/25/2037	1FM

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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 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		04/18/2013	MBS Paydown 0.991666667		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	23	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		05/18/2013	MBS Paydown 0.983333333		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	43	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2013	MBS Paydown 0.975		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	62	03/18/2028	1FE
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2013	Sinking Fund Redemption 100.0.		127,005	127,005	128,656	127,533	0	(99)	0	(99)	0	127,005	0	0	0	5,318	10/15/2014	1FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		03/26/2013	Prior Period Adjustment		0	0	0	0	0	2,238	0	2,238	0	0	0	0	0	0	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		04/26/2013	MBS Paydown 0.06583783		30,004	30,004	30,004	30,004	0	47	0	47	0	30,004	0	0	0	352	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2013	MBS Paydown 0.061047292		33,616	33,616	33,616	33,616	0	52	0	52	0	33,616	0	0	0	472	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		06/26/2013	MBS Paydown 0.051953919		63,809	63,809	63,809	63,809	0	100	0	100	0	63,809	0	0	0	1,040	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		04/26/2013	Pass-Through Loss		0	20	20	0	0	(0)	0	(0)	0	0	0	0	0	0	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		05/26/2013	Pass-Through Loss		0	12,061	12,029	0	0	(57)	0	(57)	0	0	0	0	0	169	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2013	Pass-Through Loss		0	7,643	7,622	0	0	(43)	0	(43)	0	0	0	0	0	125	04/26/2036	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		03/26/2013	Prior Period Adjustment		0	0	0	0	0	19	0	19	0	0	0	0	0	0	10/26/2035	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		04/26/2013	MBS Paydown 0.2150257		225,579	225,579	75,346	168,942	0	67,623	0	67,623	0	225,579	0	0	0	2,289	10/26/2035	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		05/26/2013	MBS Paydown 0.0		70,958	70,958	23,701	53,143	0	27,878	0	27,878	0	70,958	0	0	0	899	10/26/2035	1FM
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35		05/26/2013	MBS Paydown 0.593389643		73,190	73,190	20,457	49,370	0	27,366	0	27,366	0	73,190	0	0	0	927	10/26/2035	1FM
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35		06/26/2013	MBS Paydown 0.0		106,810	106,810	29,854	72,048	0	44,130	0	44,130	0	106,810	0	0	0	1,634	10/26/2035	1FM
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35		06/26/2013	MBS Paydown 0.72733832		49,079	49,079	11,042	29,223	0	22,198	0	22,198	0	49,079	0	0	0	751	10/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2013	Prior Period Adjustment		0	0	0	0	0	24	0	24	0	0	0	0	0	0	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		04/26/2013	MBS Paydown 0.562367338		94,626	94,626	94,626	94,249	0	6	0	6	0	94,626	0	0	0	1,907	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2013	MBS Paydown 0.543416068		79,595	79,595	79,595	79,278	0	12	0	12	0	79,595	0	0	0	2,006	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2013	MBS Paydown 0.52276301		86,743	86,743	86,743	86,397	0	21	0	21	0	86,743	0	0	0	2,615	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2013	Pass-Through Loss		0	15,676	14,230	0	0	(219)	0	(219)	0	15,676	0	(15,676)	(15,676)	315	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/30/2013	Book Value Adjustment		0	0	0	52,572	0	0	0	0	0	(31,352)	0	31,352	31,352	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/26/2013	Pass-Through Loss		0	28,002	25,420	0	0	(391)	0	(391)	0	28,002	0	(28,002)	(28,002)	705	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/31/2013	Book Value Adjustment		0	0	0	52,572	0	0	0	0	0	(12,326)	0	12,326	12,326	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2013	Pass-Through Loss		0	46,566	42,273	0	0	(650)	0	(650)	0	46,566	0	(46,566)	(46,566)	1,402	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2013	Book Value Adjustment		0	0	0	52,572	0	0	0	0	0	(46,566)	0	46,566	46,566	0	07/26/2037	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		04/26/2013	MBS Paydown 0.134459166		227,647	227,647	225,861	220,727	0	1,744	0	1,744	0	227,647	0	0	0	4,601	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		05/26/2013	MBS Paydown 0.119742657		174,601	174,601	173,231	169,293	0	1,301	0	1,301	0	174,601	0	0	0	4,411	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2013	MBS Paydown 0.109522003		121,261	121,261	120,310	117,575	0	815	0	815	0	121,261	0	0	0	3,677	12/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		03/26/2013	Prior Period Adjustment		0	0	0	0	0	22	0	22	0	(1,868)	0	0	0	0	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/26/2013	MBS Paydown 0.686959159		100,059	100,059	41,646	66,299	0	35,729	0	35,729	0	100,330	0	0	0	926	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/26/2013	Pass-Through Loss		0	271	113	0	0	0	0	0	0	0	0	(271)	(271)	3	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/30/2013	Book Value Adjustment		0	0	0	563,031	0	0	0	0	0	(59,186)	0	58,937	58,937	0	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/26/2013	MBS Paydown 0.601628123		86,016	86,016	35,801	61,702	0	24,050	0	24,050	0	93,373	0	0	0	996	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/26/2013	Pass-Through Loss		0	7,357	3,062	0	0	0	0	0	0	0	0	(7,357)	(7,357)	85	01/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	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 CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/31/2013	Book Value Adjustment		0	0	0	563,031	0	0	0	0	0	51,309	0	(49,192)	(49,192)	0	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/26/2013	MBS Paydown 0.484901868		127,060	127,060	52,884	84,403	0	44,739	0	44,739	0	127,227	0	0	0	1,767	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/26/2013	Pass-Through Loss		0	667	278	0	0	0	0	0	0	500	0	(667)	(667)	9	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/30/2013	Book Value Adjustment		0	0	0	563,031	0	0	0	0	0	1,450	0	(1,450)	(1,450)	0	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2013	MBS Paydown 0.099428324		23,772	23,772	23,947	20,240	0	(242)	0	(242)	0	23,772	0	0	0	456	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		05/26/2013	MBS Paydown 0.083251986		23,647	23,647	23,820	20,133	0	(305)	0	(305)	0	23,647	0	0	0	566	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		06/26/2013	MBS Paydown 0.072557641		15,633	15,633	15,748	13,310	0	(223)	0	(223)	0	15,633	0	0	0	449	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2013	Pass-Through Loss		0	1,479	1,479	0	0	(9)	0	(9)	0	0	0	0	0	43	01/26/2036	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		03/26/2013	Prior Period Adjustment		0	0	0	0	0	418	0	418	0	0	0	0	0	0	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		04/26/2013	MBS Paydown 0.0		5,903	5,903	5,383	2,421	0	3,058	0	3,058	0	5,903	0	0	0	94	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		04/26/2013	MBS Paydown 0.940744824		14,669	14,669	13,014	14,465	0	169	0	169	0	14,669	0	0	0	224	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		05/26/2013	MBS Paydown 0.890091548		12,539	12,539	11,125	12,365	0	147	0	147	0	12,539	0	0	0	238	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		06/26/2013	MBS Paydown 0.829975724		14,882	14,882	13,203	14,675	0	178	0	178	0	14,882	0	0	0	336	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		04/26/2013	MBS Paydown 0.315710235		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		05/26/2013	MBS Paydown 0.311550547		17,519	17,519	15,798	15,803	0	1,666	0	1,666	0	17,519	0	0	0	438	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2013	MBS Paydown 0.308417871		13,194	13,194	11,897	11,901	0	1,255	0	1,255	0	13,194	0	0	0	396	04/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		04/26/2013	MBS Paydown 0.931618615		20,779	20,779	17,567	18,780	0	2,122	0	2,122	0	20,779	0	0	0	21	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		05/26/2013	MBS Paydown 0.923923427		16,160	16,160	13,661	14,605	0	1,651	0	1,651	0	16,160	0	0	0	21	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2013	MBS Paydown 0.907686939		34,097	34,097	28,825	30,816	0	3,483	0	3,483	0	34,097	0	0	0	53	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		04/26/2013	MBS Paydown 0.926763141		37,091	37,091	37,091	37,091	0	0	0	0	0	37,091	0	0	0	509	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		05/26/2013	MBS Paydown 0.91852155		28,846	28,846	28,846	28,846	0	0	0	0	0	28,846	0	0	0	493	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2013	MBS Paydown 0.901132179		60,863	60,863	60,863	60,863	0	0	0	0	0	60,863	0	0	0	1,262	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		03/26/2013	Prior Period Adjustment		0	0	0	0	0	515	0	515	0	0	0	0	0	0	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		04/26/2013	MBS Paydown 0.622992168		5,857	5,857	5,857	5,804	0	(37)	0	(37)	0	5,857	0	0	0	117	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		05/26/2013	MBS Paydown 0.582905509		5,048	5,048	5,048	5,003	0	(71)	0	(71)	0	5,048	0	0	0	126	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		06/26/2013	MBS Paydown 0.538371598		5,609	5,609	5,609	5,558	0	(119)	0	(119)	0	5,609	0	0	0	168	09/26/2037	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		02/25/2013	Prior Period Adjustment		0	0	0	0	0	914	0	914	0	0	0	0	0	0	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		04/25/2013	MBS Paydown 0.357423121		108,261	108,261	108,260	108,188	0	8	0	8	0	108,261	0	0	0	1,864	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		05/25/2013	MBS Paydown 0.327553414		149,349	149,349	149,346	149,247	0	15	0	15	0	149,349	0	0	0	3,214	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		06/25/2013	MBS Paydown 0.311763434		78,950	78,950	78,949	78,896	0	12	0	12	0	78,950	0	0	0	2,039	02/25/2036	1FM
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034		04/25/2013	MBS Paydown 0.023167926		305,965	305,965	305,870	304,376	0	2,259	0	2,259	0	305,965	0	0	0	5,235	06/25/2034	1FM
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034		05/25/2013	MBS Paydown 0.01014883		149,524	149,524	149,478	148,748	0	1,758	0	1,758	0	149,524	0	0	0	3,260	06/25/2034	1FM
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034		06/25/2013	MBS Paydown 0.0		116,559	116,559	116,523	115,954	0	2,376	0	2,376	0	116,559	0	0	0	3,089	06/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		03/25/2013	Prior Period Adjustment		0	0	0	0	0	227	0	227	0	0	0	0	0	0	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		04/25/2013	MBS Paydown 0.185481372		73,473	73,473	73,471	73,286	0	42	0	42	0	73,473	0	0	0	1,393	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		05/25/2013	MBS Paydown 0.163783888		86,790	86,790	86,788	86,569	0	71	0	71	0	86,790	0	0	0	2,057	07/25/2034	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)
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2013	MBS Paydown 0.140940507		91,374	91,374	91,371	91,141	0	105	0	105	0	91,374	0	0	0	2,598	07/25/2034	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		03/31/2013	Prior Period Adjustment		0	0	0	0	0	8,956	0	8,956	0	461	0	(461)	(461)	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/25/2013	MBS Paydown 0.22881375		36,477	36,477	24,917	27,098	0	13,627	0	13,627	0	36,477	0	0	0	67	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/25/2013	Pass-Through Loss		0	130,575	89,196	0	0	0	0	0	0	130,575	0	(130,575)	(130,575)	242	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/30/2013	Book Value Adjustment		0	0	0	392,700	0	0	0	0	0	(290,716)	0	290,716	290,716	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2013	MBS Paydown 0.21580473		11,342	11,342	7,748	20,786	0	(490)	0	(490)	0	11,342	0	0	0	27	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2013	Pass-Through Loss		0	116,797	79,784	0	0	0	0	0	0	116,797	0	(116,797)	(116,797)	275	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/31/2013	Book Value Adjustment		0	0	0	392,700	0	0	0	0	0	43,275	0	(43,275)	(43,275)	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2013	MBS Paydown 0.196436442		8,618	8,618	5,887	30,947	0	(2,267)	0	(2,267)	0	48,830	0	0	0	24	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2013	Pass-Through Loss		0	182,159	124,432	0	0	0	0	0	0	141,948	0	(182,159)	(182,159)	506	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/30/2013	Book Value Adjustment		0	0	0	392,700	0	0	0	0	0	(182,551)	0	182,551	182,551	0	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2013	MBS Paydown 0.318861674		2,572	2,572	2,225	320	0	(127)	0	(127)	0	2,572	0	0	0	52	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2013	Pass-Through Loss		0	5,397	4,669	0	0	0	0	0	0	0	0	0	0	109	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		05/25/2013	MBS Paydown 0.313689973		3,586	3,586	3,101	457	0	(181)	0	(181)	0	3,586	0	0	0	90	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		05/25/2013	Pass-Through Loss		0	7,792	6,740	0	0	0	0	0	0	0	0	0	0	196	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2013	MBS Paydown 0.310588949		3,917	3,917	3,388	274	0	(109)	0	(109)	0	3,917	0	0	0	118	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2013	Pass-Through Loss		0	2,906	2,513	0	0	0	0	0	0	0	0	0	0	88	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		04/25/2013	MBS Paydown 0.082688991		4,949	4,949	4,912	4,585	0	217	0	217	0	4,949	0	0	0	91	11/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		05/25/2013	MBS Paydown 0.080775038		4,785	4,785	4,749	4,433	0	212	0	212	0	4,785	0	0	0	110	11/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2013	MBS Paydown 0.078692276		5,207	5,207	5,168	4,824	0	239	0	239	0	5,207	0	0	0	143	11/25/2035	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		04/25/2013	MBS Paydown 0.072377804		8,210	8,210	7,994	8,081	0	66	0	66	0	8,210	0	0	0	137	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		05/25/2013	MBS Paydown 0.071095816		5,128	5,128	4,993	5,047	0	26	0	26	0	5,128	0	0	0	107	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2013	MBS Paydown 0.068581274		10,058	10,058	9,794	9,900	0	98	0	98	0	10,058	0	0	0	251	10/25/2018	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		03/25/2013	Prior Period Adjustment		0	0	0	0	0	273	0	273	0	0	0	0	0	0	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		04/25/2013	MBS Paydown 0.081678766		62,644	62,644	62,635	59,396	0	2,549	0	2,549	0	62,644	0	0	0	1,094	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		05/25/2013	MBS Paydown 0.067793976		83,309	83,309	83,296	78,989	0	3,713	0	3,713	0	83,309	0	0	0	1,820	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		06/25/2013	MBS Paydown 0.059504344		49,738	49,738	49,730	47,159	0	2,136	0	2,136	0	49,738	0	0	0	1,304	05/25/2035	1FM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		06/15/2013	MBS Paydown 0.952153381		95,693	95,693	95,691	95,691	0	0	0	0	0	95,693	0	0	0	75	07/17/2017	1Z
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		04/01/2013	Sinking Fund Redemption 100.0		13,631	13,631	13,631	13,631	0	0	0	0	0	13,631	0	0	0	291	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		05/01/2013	Sinking Fund Redemption 100.0		13,703	13,703	13,703	13,703	0	0	0	0	0	13,703	0	0	0	366	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2013	Sinking Fund Redemption 100.0		13,777	13,777	13,777	13,777	0	0	0	0	0	13,777	0	0	0	442	12/01/2016	1
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		03/25/2013	Prior Period Adjustment		0	0	0	0	0	466	0	466	0	0	0	0	0	0	02/25/2035	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		04/25/2013	MBS Paydown 0.213715405		24,220	24,220	24,220	23,426	0	86	0	86	0	24,220	0	0	0	430	02/25/2035	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		05/25/2013	MBS Paydown 0.205229636		33,943	33,943	33,942	32,830	0	(49)	0	(49)	0	33,943	0	0	0	753	02/25/2035	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		06/25/2013	MBS Paydown 0.199230165		23,998	23,998	23,997	23,211	0	51	0	51	0	23,998	0	0	0	639	02/25/2035	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2013	MBS Paydown 0.109104737		0	0	0	0	0	198	0	198	0	0	0	0	0	32	01/25/2036	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)
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2013	Prior Period Adjustment		0	0	0	0	0	(153)	0	(153)	0	0	0	0	0	(31)	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2013	MBS Paydown 0.10718815		4,035	4,035	3,551	4,329	0	94	0	94	0	4,035	0	0	0	38	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2013	Pass-Through Loss		0	1,715	1,509	0	0	0	0	0	0	0	0	0	0	16	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2013	MBS Paydown 0.103473024		10,490	10,490	9,231	8,391	0	1,726	0	1,726	0	10,490	0	0	0	124	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2013	Pass-Through Loss		0	655	576	0	0	0	0	0	0	0	0	0	0	8	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2013	MBS Paydown 0.101524764		5,622	5,622	4,948	4,400	0	560	0	560	0	5,622	0	0	0	80	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2013	Pass-Through Loss		0	223	196	0	0	0	0	0	0	0	0	0	0	3	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		04/25/2013	MBS Paydown 0.087801401		19,810	19,810	17,284	16,733	0	1,392	0	1,392	0	19,810	0	0	0	396	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		05/25/2013	MBS Paydown 0.086097786		25,043	25,043	21,850	21,153	0	2,267	0	2,267	0	25,043	0	0	0	626	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2013	MBS Paydown 0.083434336		39,153	39,153	34,161	33,071	0	4,542	0	4,542	0	39,153	0	0	0	1,174	11/25/2036	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		03/15/2013	Prior Period Adjustment		0	0	0	0	0	37	0	37	0	63,364	0	0	0	0	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		04/15/2013	MBS Paydown 0.046123426		394,343	394,343	393,634	365,165	0	2,771	0	2,771	0	394,343	0	0	0	6,903	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		05/15/2013	MBS Paydown		469,060	469,060	468,217	434,353	0	63,747	0	63,747	0	409,401	0	0	0	10,263	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		06/15/2013	MBS Paydown 0.0		3,706	3,706	3,699	3,431	0	3,734	0	3,734	0	0	0	0	0	97	04/15/2040	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		04/25/2013	MBS Paydown 0.113392995		1,404	1,404	1,404	738	0	(2)	0	(2)	0	1,404	0	0	0	24	03/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		05/25/2013	MBS Paydown 0.112157476		3,740	3,740	3,740	1,967	0	(18)	0	(18)	0	3,740	0	0	0	81	03/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		06/25/2013	MBS Paydown 0.111681356		1,441	1,441	1,441	758	0	(7)	0	(7)	0	1,441	0	0	0	37	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		03/25/2013	Prior Period Adjustment		0	0	0	0	0	(1,751)	0	(1,751)	0	0	0	0	0	0	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		04/25/2013	MBS Paydown 0.571524075		73,846	73,846	73,844	68,416	0	39	0	39	0	73,846	0	0	0	1,292	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		05/25/2013	MBS Paydown 0.552655903		75,473	75,473	75,470	69,923	0	107	0	107	0	75,473	0	0	0	1,651	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2013	MBS Paydown 0.526018025		106,552	106,552	106,548	98,717	0	195	0	195	0	106,552	0	0	0	2,796	08/25/2035	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		03/15/2013	Prior Period Adjustment		0	0	0	0	0	(340)	0	(340)	0	0	0	0	0	0	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		04/15/2013	MBS Paydown 0.225606518		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		05/15/2013	MBS Paydown 0.080500985		725,528	725,528	747,520	725,528	0	2,110	0	2,110	0	725,528	0	0	0	17,472	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		06/15/2013	MBS Paydown 0.0		402,505	402,505	414,706	402,505	0	1,171	0	1,171	0	402,505	0	0	0	11,685	03/15/2049	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		03/25/2013	Prior Period Adjustment		0	0	0	0	0	58	0	58	0	0	0	0	0	0	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		04/25/2013	MBS Paydown 0.89508034		78,783	78,783	78,782	78,550	0	20	0	20	0	78,783	0	0	0	1,560	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		05/25/2013	MBS Paydown 0.875154236		79,704	79,704	79,704	79,469	0	23	0	23	0	79,704	0	0	0	1,972	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2013	MBS Paydown 0.844846323		121,232	121,232	121,230	120,873	0	24	0	24	0	121,232	0	0	0	3,600	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		04/25/2013	MBS Paydown 0.678544082		92,476	92,476	79,992	86,361	0	4,035	0	4,035	0	92,476	0	0	0	1,780	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		05/25/2013	MBS Paydown 0.658196695		81,390	81,390	70,402	76,008	0	3,429	0	3,429	0	81,390	0	0	0	1,958	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2013	MBS Paydown 0.634654836		94,167	94,167	81,455	87,941	0	4,440	0	4,440	0	94,167	0	0	0	2,719	09/25/2036	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		03/25/2013	MBS Paydown 0.589228197		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		04/25/2013	MBS Paydown 0.543607931		273,722	273,722	273,719	273,722	0	0	0	0	0	273,722	0	0	0	5,520	06/25/2037	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		05/25/2013	MBS Paydown 0.505426231		229,090	229,090	229,088	229,090	0	0	0	0	0	229,090	0	0	0	5,768	06/25/2037	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		06/25/2013	MBS Paydown 0.469668214		214,548	214,548	214,546	214,548	0	0	0	0	0	214,548	0	0	0	6,473	06/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/25/2013	MBS Paydown 0.408705869		568	568	202	484	0	16	0	16	0	1,280	0	0	0	5	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/25/2013	Pass-Through Loss		0	712	253	0	0	0	0	0	0	0	0	(712)	(712)	6	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/30/2013	Book Value Adjustment		0	0	0	108,588	0	0	0	0	0	(1,992)	0	1,992	1,992	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/25/2013	MBS Paydown 0.404410351		1,253	1,253	445	1,136	0	38	0	38	0	3,007	0	0	0	12	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/25/2013	Pass-Through Loss		0	1,753	622	0	0	0	0	0	0	0	0	(1,753)	(1,753)	17	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/31/2013	Book Value Adjustment		0	0	0	108,588	0	0	0	0	0	(473)	0	473	473	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2013	MBS Paydown 0.394162348		1,040	1,040	369	2,711	0	91	0	91	0	1,132	0	0	0	12	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2013	Pass-Through Loss		0	6,134	2,177	0	0	0	0	0	0	6,041	0	(6,134)	(6,134)	72	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2013	Book Value Adjustment		0	0	0	108,588	0	0	0	0	0	(6,134)	0	6,134	6,134	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		02/25/2013	MBS Paydown 0.675690375		7,744	7,744	6,273	0	0	0	0	0	0	7,744	0	0	0	379	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		02/25/2013	Pass-Through Loss		7,744	(7,744)	(6,273)	0	0	0	0	0	0	7,744	0	0	0	34	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		02/25/2013	Prior Period Adjustment		(7,744)	0	0	0	0	0	0	0	0	(7,744)	0	0	0	(413)	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		04/25/2013	MBS Paydown 0.659063576		36,886	36,886	29,878	32,602	0	32	0	32	0	36,886	0	0	0	738	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		04/25/2013	Pass-Through Loss		0	7,313	5,924	0	0	0	0	0	0	0	0	0	0	146	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		05/25/2013	MBS Paydown 0.652864169		25,204	25,204	20,415	29,266	0	29	0	29	0	25,204	0	0	0	630	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		05/25/2013	Pass-Through Loss		0	14,472	11,723	0	0	0	0	0	0	0	0	0	0	362	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/25/2013	MBS Paydown 0.643744519		42,530	42,530	34,450	43,051	0	42	0	42	0	42,530	0	0	0	1,276	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/25/2013	Pass-Through Loss		0	15,835	12,827	0	0	0	0	0	0	0	0	0	0	475	06/25/2037	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	03/07/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	6,675	0	(6,676)	(6,676)	0	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	04/30/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	8,800	0	(8,800)	(8,800)	0	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/07/2013	MBS Paydown 0.414278309		15,475	15,475	14,121	0	0	41	0	41	0	0	0	15,475	15,475	152	12/09/2047	6FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		04/15/2013	MBS Paydown 0.099404024		2,571	2,571	2,569	760	0	0	0	0	0	2,571	0	0	0	60	03/15/2027	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		05/15/2013	MBS Paydown 0.098722964		3,405	3,405	3,403	1,007	0	0	0	0	0	3,405	0	0	0	99	03/15/2027	1FM
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		06/15/2013	Sinking Fund Redemption 100.0		130,810	130,810	135,759	132,279	0	(245)	0	(245)	0	130,810	0	0	0	4,251	12/15/2017	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		01/25/2013	MBS Paydown 0.051940895		0	0	0	0	0	0	0	0	0	0	0	0	0	31	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		02/25/2013	MBS Paydown 0.049232873		0	0	0	0	0	(7)	0	(7)	0	0	0	0	0	76	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		03/25/2013	MBS Paydown 0.047837967		0	0	0	0	0	(9)	0	(9)	0	0	0	0	0	59	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		03/25/2013	Prior Period Adjustment		0	0	0	0	0	692	0	692	0	0	0	0	0	(166)	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		04/25/2012	MBS Paydown 0.074742228		0	0	0	0	0	(15)	0	(15)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		04/25/2013	MBS Paydown 0.019230607		85,822	85,822	85,795	81,612	0	(231)	0	(231)	0	85,822	0	0	0	1,602	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		05/25/2012	MBS Paydown 0.071168301		0	0	0	0	0	(30)	0	(30)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		05/25/2013	MBS Paydown 0.017529135		5,104	5,104	5,103	4,854	0	(158)	0	(158)	0	5,104	0	0	0	119	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		06/25/2012	MBS Paydown 0.069093495		0	0	0	0	0	(24)	0	(24)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		06/25/2013	MBS Paydown 0.015013298		7,548	7,548	7,545	7,177	0	(248)	0	(248)	0	7,548	0	0	0	211	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		07/25/2012	MBS Paydown 0.066993625		0	0	0	0	0	(29)	0	(29)	0	0	0	0	0	0	09/25/2031	1FE

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)
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		08/25/2012	MBS Paydown 0.062815177		0	0	0	0	0	(66)	0	(66)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		09/25/2012	MBS Paydown 0.061498633		0	0	0	0	0	(26)	0	(26)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		10/25/2012	MBS Paydown 0.059720294		0	0	0	0	0	(38)	0	(38)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		11/25/2012	MBS Paydown 0.056529977		0	0	0	0	0	(75)	0	(75)	0	0	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		12/25/2012	MBS Paydown 0.05416147		0	0	0	0	0	(64)	0	(64)	0	0	0	0	0	0	09/25/2031	1FE
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		05/15/2013	MBS Paydown 0.0		1,481,691	1,481,691	1,285,367	1,456,315	0	33,751	0	33,751	0	1,481,691	0	0	0	29,714	02/15/2038	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		03/25/2013	Prior Period Adjustment		0	0	0	0	0	8	0	8	0	0	0	0	0	0	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		04/25/2013	MBS Paydown 0.18197997		5,366	5,366	5,353	5,330	0	5	0	5	0	5,366	0	0	0	94	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		05/25/2013	MBS Paydown 0.181209923		5,390	5,390	5,377	5,354	0	5	0	5	0	5,390	0	0	0	118	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		06/25/2013	MBS Paydown 0.180456651		5,273	5,273	5,260	5,238	0	6	0	6	0	5,273	0	0	0	138	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	05/18/2013	MBS Paydown 0.99166667		12,500	12,500	12,500	12,500	0	(0)	0	(0)	0	12,500	0	0	0	25	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2013	MBS Paydown 0.983333333		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	57	04/18/2028	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		04/15/2013	MBS Paydown 0.161138113		23,333	23,333	16,304	17,529	0	312	0	312	0	23,333	0	0	0	27	07/15/2036	3FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		05/15/2013	MBS Paydown 0.156055211		38,122	38,122	26,638	28,639	0	708	0	708	0	38,122	0	0	0	55	07/15/2036	3FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2013	MBS Paydown 0.151895519		31,198	31,198	21,799	23,437	0	843	0	843	0	31,198	0	0	0	54	07/15/2036	3FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2013	MBS Paydown 0.574614904		33,724	33,724	25,799	25,760	0	306	0	306	0	33,768	0	0	0	41	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2013	Pass-Through Loss		0	3,906	2,988	0	0	0	0	0	0	3,862	0	(3,906)	(3,906)	5	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/30/2013	Book Value Adjustment		0	0	0	1,599,181	0	0	0	0	0	(41,535)	0	41,535	41,535	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2013	MBS Paydown 0.561143619		19,474	19,474	14,897	36,887	0	438	0	438	0	19,474	0	0	0	30	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2013	Pass-Through Loss		0	34,411	26,325	0	0	0	0	0	0	34,411	0	(34,411)	(34,411)	53	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/31/2013	Book Value Adjustment		0	0	0	1,599,181	0	0	0	0	0	3,218	0	(3,218)	(3,218)	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2013	MBS Paydown 0.546659293		35,975	35,975	27,521	39,661	0	471	0	471	0	36,222	0	0	0	66	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2013	Pass-Through Loss		0	21,963	16,802	0	0	0	0	0	0	21,716	0	(21,963)	(21,963)	40	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2013	Book Value Adjustment		0	0	0	1,599,181	0	0	0	0	0	(21,963)	0	21,963	21,963	0	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/25/2013	MBS Paydown 0.681390207		104,747	104,747	101,441	101,441	0	108	0	108	0	104,747	0	0	0	31	06/25/2047	1Z
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		06/25/2013	MBS Paydown 0.643882873		187,537	187,537	181,618	181,618	0	2,758	0	2,758	0	187,537	0	0	0	101	06/25/2047	1Z
247358 AA 2	DELTA AIR 2012-1 2012-1 4.75 05/07/2020		05/07/2013	Sinking Fund Redemption 100.0		35,708	35,708	35,708	35,706	0	0	0	0	0	35,708	0	0	0	848	05/07/2020	2FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		04/25/2013	MBS Paydown 0.01560704		2,282	2,282	2,290	2,282	0	0	0	0	0	2,282	0	0	0	54	01/25/2027	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		05/25/2013	MBS Paydown 0.015357216		2,498	2,498	2,507	2,498	0	0	0	0	0	2,498	0	0	0	74	01/25/2027	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		06/25/2013	MBS Paydown 0.015222684		1,345	1,345	1,350	1,345	0	0	0	0	0	1,345	0	0	0	48	01/25/2027	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		04/25/2013	MBS Paydown 0.09061262		9,171	9,171	7,864	7,909	0	129	0	129	0	9,171	0	0	0	15	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		05/25/2013	MBS Paydown 0.086417114		16,782	16,782	14,391	14,474	0	874	0	874	0	16,782	0	0	0	35	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2013	MBS Paydown 0.084067952		9,397	9,397	8,058	8,104	0	191	0	191	0	9,397	0	0	0	24	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2013	MBS Paydown 0.1719503		3,163	3,163	3,163	3,231	0	(68)	0	(68)	0	3,163	0	0	0	52	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2013	Pass-Through Loss		0	3,178	3,178	0	0	0	0	0	0	0	0	0	0	53	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2013	MBS Paydown 0.170274928		2,634	2,634	2,634	2,688	0	(54)	0	(54)	0	2,634	0	0	0	54	02/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2013	Pass-Through Loss		0	2,392	2,392	0	0	0	0	0	0	0	0	0	0	49	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2013	MBS Paydown 0.16885712		2,856	2,856	2,856	2,902	0	(46)	0	(46)	0	2,856	0	0	0	71	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2013	Pass-Through Loss		0	1,397	1,397	0	0	0	0	0	0	0	0	0	0	35	02/25/2036	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		04/25/2013	MBS Paydown 0.03389279		80,989	80,989	80,986	80,989	0	0	0	0	0	80,989	0	0	0	1,242	03/25/2034	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		05/25/2013	MBS Paydown 0.032361444		17,894	17,894	17,893	17,894	0	0	0	0	0	17,894	0	0	0	343	03/25/2034	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		06/25/2013	MBS Paydown 0.031629932		8,548	8,548	8,547	8,548	0	0	0	0	0	8,548	0	0	0	197	03/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		03/25/2013	Prior Period Adjustment		0	0	0	0	0	122	0	122	0	0	0	0	0	0	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		04/25/2013	MBS Paydown 0.08465648		14,154	14,154	14,149	14,132	0	33	0	33	0	14,154	0	0	0	275	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		05/25/2013	MBS Paydown 0.071841875		70,480	70,480	70,454	70,372	0	(40)	0	(40)	0	70,480	0	0	0	1,712	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		06/25/2013	MBS Paydown 0.06995733		10,365	10,365	10,361	10,349	0	33	0	33	0	10,365	0	0	0	302	04/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		04/25/2013	MBS Paydown 0.50836575		49,179	49,179	49,168	48,878	0	20	0	20	0	49,179	0	0	0	879	07/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		05/25/2013	MBS Paydown 0.494316083		105,373	105,373	105,349	104,727	0	173	0	173	0	105,373	0	0	0	2,352	07/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		06/25/2013	MBS Paydown 0.48037246		104,577	104,577	104,554	103,936	0	188	0	188	0	104,577	0	0	0	2,801	07/25/2034	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2013	Sinking Fund Redemption 100.0		135,000	135,000	134,663	134,776	0	26	0	26	0	135,000	0	0	0	3,974	06/15/2019	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2013	Sinking Fund Redemption 100.0		95,515	95,515	95,515	95,512	0	0	0	0	0	95,515	0	0	0	3,104	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2013	Sinking Fund Redemption 100.0		30,323	30,323	30,323	30,778	0	445	0	445	0	30,323	0	0	0	777	11/30/2024	1FE
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2013	MBS Paydown 0.89673101		112,222	112,222	112,221	112,219	0	1	0	1	0	112,222	0	0	0	1,785	01/15/2025	2FE
278058 DF 6	EATON CORP 4.90 05/15/2013		05/15/2013	Maturity 100.0		5,000,000	5,000,000	4,957,410	4,998,825	0	3,579	0	3,579	0	5,000,000	0	0	0	122,500	05/15/2013	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		01/01/2013	Prior Period Adjustment		0	0	0	0	0	25	0	25	0	0	0	0	0	0	10/01/2025	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2013	MBS Paydown 0.753770125		34,283	34,283	34,455	34,432	0	(15)	0	(15)	0	34,283	0	0	0	470	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2013	MBS Paydown 0.755878671		32,838	32,838	32,894	32,894	0	(13)	0	(13)	0	32,838	0	0	0	424	10/01/2025	1FE
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013		06/07/2013	Paydown 100.0		248,145	248,145	246,905	246,905	424	827	0	1,251	0	248,145	0	0	0	9,257	12/31/2013	4Z
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13		06/07/2013	Paydown 100.0		1,020,104	1,020,104	1,015,004	1,015,004	1,742	3,399	0	5,142	0	1,020,104	0	0	0	38,054	12/31/2013	4Z
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		06/25/2013	MBS Paydown 0.101197728		68,943	68,943	67,047	67,047	0	133	0	133	0	68,943	0	0	0	14	04/25/2037	1Z
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		04/15/2013	MBS Paydown 0.987951806		10,843	10,843	10,894	10,892	0	(2)	0	(2)	0	10,843	0	0	0	152	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		05/15/2013	MBS Paydown 0.98554216		10,843	10,843	10,894	10,892	0	(3)	0	(3)	0	10,843	0	0	0	190	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2013	MBS Paydown 0.98313252		10,843	10,843	10,894	10,892	0	(3)	0	(3)	0	10,843	0	0	0	228	10/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		04/01/2013	Sinking Fund Redemption 100.0		13,182	13,182	13,183	13,182	0	(0)	0	(0)	0	13,182	0	0	0	313	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		05/01/2013	Sinking Fund Redemption 100.0		13,260	13,260	13,261	13,260	0	(0)	0	(0)	0	13,260	0	0	0	394	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2013	Sinking Fund Redemption 100.0		13,339	13,339	13,340	13,339	0	(0)	0	(0)	0	13,339	0	0	0	475	06/01/2017	1FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		04/04/2013	Paydown 100.0		501,542	501,542	501,542	501,542	0	0	0	0	0	501,542	0	0	0	391	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/02/2013	Paydown 100.0		26,397	26,397	26,397	26,021	0	0	0	0	0	26,397	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/03/2013	Paydown 100.0		82,491	82,491	82,491	81,345	0	0	0	0	0	82,491	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/06/2013	Paydown 100.0		455,348	455,348	455,348	449,023	0	0	0	0	0	455,348	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/08/2013	Paydown 100.0		59,393	59,393	59,393	58,705	0	0	0	0	0	59,393	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/10/2013	Paydown 100.0		13,198	13,198	13,198	13,046	0	0	0	0	0	13,198	0	0	0	0	09/24/2016	4Z

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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)
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/13/2013	Paydown 100.0		188,078	188,078	188,078	185,898	0	0	0	0	0	188,078	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/14/2013	Paydown 100.0		29,697	29,697	29,697	29,352	0	0	0	0	0	29,697	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/15/2013	Paydown 100.0		36,296	36,296	36,296	35,875	0	0	0	0	0	36,296	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/16/2013	Paydown 100.0		19,798	19,798	19,798	19,568	0	0	0	0	0	19,798	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/17/2013	Paydown 100.0		9,899	9,899	9,899	9,784	0	0	0	0	0	9,899	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/21/2013	Paydown 100.0		19,798	19,798	19,798	19,600	0	0	0	0	0	19,798	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/23/2013	Paydown 100.0		6,599	6,599	6,599	6,533	0	0	0	0	0	6,599	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/28/2013	Paydown 100.0		137,547	137,547	137,547	136,291	0	0	0	0	0	137,547	0	0	0	411	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/30/2013	Paydown 100.0		193,028	193,028	193,028	192,707	0	(0)	0	(0)	0	193,028	0	0	0	260	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/03/2013	Paydown 100.0		24,747	24,747	24,747	24,706	0	0	0	0	0	24,747	0	0	0	56	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/26/2013	Paydown 100.0		23,097	23,097	23,097	23,097	0	0	0	0	0	23,097	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/27/2013	Paydown 100.0		9,899	9,899	9,899	9,899	0	0	0	0	0	9,899	0	0	0	0	09/24/2016	4Z
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		04/25/2013	MBS Paydown 0.681038796		144,002	144,002	134,192	134,252	0	3,280	0	3,280	0	144,002	0	0	0	127	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.671117504		89,292	89,292	83,209	83,246	0	495	0	495	0	89,292	0	0	0	108	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.653490599		158,642	158,642	147,835	147,901	0	5,103	0	5,103	0	158,642	0	0	0	233	07/25/2036	1AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/15/2013	Sinking Fund Redemption 100.0		71,762	71,762	71,762	71,763	0	(0)	0	(0)	0	71,762	0	0	0	3,229	11/15/2013	2AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Sinking Fund Redemption 100.0		1,052,695	1,052,695	1,052,695	1,052,704	0	(5)	0	(5)	0	1,052,695	0	0	0	47,371	11/15/2013	2AM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		04/25/2013	MBS Paydown 0.434212647		35,258	35,258	35,258	13,385	0	0	0	0	0	35,258	0	0	0	689	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		05/25/2013	MBS Paydown 0.429546927		23,329	23,329	23,329	8,856	0	0	0	0	0	23,329	0	0	0	570	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2013	MBS Paydown 0.42365036		29,483	29,483	29,483	11,192	0	0	0	0	0	29,483	0	0	0	865	09/25/2034	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		05/25/2013	MBS Paydown 0.651809599		35,628	35,628	34,915	34,915	0	0	0	0	0	35,628	0	0	0	28	06/25/2035	1Z
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2013	MBS Paydown 0.626637827		113,273	113,273	111,008	111,008	0	1,247	0	1,247	0	113,273	0	0	0	166	06/25/2035	1Z
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2013	MBS Paydown 0.07369353		0	0	0	0	0	(57)	0	(57)	0	0	0	0	0	0	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		04/25/2013	MBS Paydown 0.07347158		2,885	2,885	2,895	2,896	0	(4)	0	(4)	0	2,885	0	0	0	30	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		05/25/2013	MBS Paydown 0.071947637		19,811	19,811	19,879	19,885	0	(104)	0	(104)	0	19,811	0	0	0	258	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2013	MBS Paydown 0.071732253		2,800	2,800	2,810	2,810	0	(14)	0	(14)	0	2,800	0	0	0	44	12/25/2034	2FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		04/10/2013	MBS Paydown 0.895650768		62,456	62,456	59,987	62,074	0	400	0	400	0	62,456	0	0	0	1,201	07/10/2039	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		05/10/2013	MBS Paydown 0.892210613		13,761	13,761	13,217	13,676	0	32	0	32	0	13,761	0	0	0	324	07/10/2039	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		06/10/2013	MBS Paydown 0.888979515		12,924	12,924	12,413	12,845	0	34	0	34	0	12,924	0	0	0	360	07/10/2039	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		04/20/2013	Sinking Fund Redemption 100.0		35,364	35,364	35,423	35,542	0	0	0	0	0	35,364	0	0	0	789	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		05/20/2013	Sinking Fund Redemption 100.0		35,581	35,581	35,641	35,760	0	0	0	0	0	35,581	0	0	0	992	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2013	Sinking Fund Redemption 100.0		35,755	35,755	35,814	35,934	35	0	0	35	0	35,755	0	0	0	1,196	09/20/2016	3FE
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017		03/31/2013	Paydown 100.0		48,750	48,750	47,663	47,663	56	63	0	120	0	48,750	0	0	0	3,190	09/17/2017	3Z
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017		03/31/2013	Prior Period Adjustment		0	48,750	47,663	0	0	0	0	0	0	0	0	0	0	0	09/17/2017	3Z
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	05/17/2013	MBS Paydown 0.991666667		20,833	20,833	20,832	20,832	0	(0)	0	(0)	0	20,833	0	0	0	26	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2013	MBS Paydown 0.983333333		20,833	20,833	20,832	20,832	0	0	0	0	0	20,833	0	0	0	78	04/17/2028	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)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		04/25/2013	MBS Paydown 0.225195868		24,290	24,290	24,032	23,943	0	442	0	442	0	24,290	0	0	0	421	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		05/25/2013	MBS Paydown 0.223051912		13,208	13,208	13,067	13,019	0	84	0	84	0	13,208	0	0	0	286	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2013	MBS Paydown 0.217973622		31,284	31,284	30,952	30,838	0	317	0	317	0	31,284	0	0	0	813	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		04/25/2013	MBS Paydown 0.14522208		40,936	40,936	35,922	37,257	0	3,462	0	3,462	0	40,936	0	0	0	751	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		05/25/2013	MBS Paydown 0.138141562		28,322	28,322	24,853	25,776	0	2,239	0	2,239	0	28,322	0	0	0	649	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2013	MBS Paydown 0.13267643		21,861	21,861	19,183	19,896	0	1,686	0	1,686	0	21,861	0	0	0	601	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2013	MBS Paydown 0.99625		7,500	7,500	0	7,500	0	(0)	0	(0)	0	7,500	0	0	0	74	03/20/2043	2FE
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		04/25/2013	MBS Paydown 0.178425137		4,060	4,060	2,792	661	0	178	0	178	0	4,060	0	0	0	4	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		05/25/2013	MBS Paydown 0.176080188		5,135	5,135	3,531	836	0	274	0	274	0	5,135	0	0	0	7	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2013	MBS Paydown 0.17461064		3,218	3,218	2,213	524	0	200	0	200	0	3,218	0	0	0	5	02/25/2037	1FM
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016		04/05/2013	Paydown 100.0		101,250	101,250	87,584	91,908	152	809	0	961	0	101,250	0	0	0	4,385	09/28/2016	5
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	06/01/2013	MBS Paydown 0.348666961		1,371,046	1,371,046	1,339,581	1,340,382	0	27,083	0	27,083	0	1,371,046	0	0	0	1,946	12/01/2017	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		04/25/2013	MBS Paydown 0.16053297		4,364	4,364	3,666	3,706	0	254	0	254	0	4,364	0	0	0	12	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		05/25/2013	MBS Paydown 0.15800994		15,138	15,138	12,716	12,854	0	473	0	473	0	15,138	0	0	0	53	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2013	MBS Paydown 0.15667752		7,995	7,995	6,715	6,788	0	86	0	86	0	7,995	0	0	0	33	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		04/25/2013	MBS Paydown 0.17260992		5,188	5,188	2,698	5,157	0	30	0	30	0	5,188	0	0	0	14	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		05/25/2013	MBS Paydown 0.170601478		20,084	20,084	10,444	19,967	0	118	0	118	0	20,084	0	0	0	71	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2013	MBS Paydown 0.169156445		14,450	14,450	7,514	14,366	0	85	0	85	0	14,450	0	0	0	60	08/25/2035	4FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		04/25/2013	MBS Paydown 0.098866467		33,921	33,921	33,920	33,827	0	11	0	11	0	33,921	0	0	0	520	08/25/2034	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		05/25/2013	MBS Paydown 0.091647042		57,755	57,755	57,753	57,596	0	(20)	0	(20)	0	57,755	0	0	0	1,094	08/25/2034	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		06/25/2013	MBS Paydown 0.080334533		90,500	90,500	90,497	90,250	0	(28)	0	(28)	0	90,500	0	0	0	2,056	08/25/2034	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		04/25/2013	MBS Paydown 0.170590616		2,083	2,083	1,698	2,083	0	0	0	0	0	2,083	0	0	0	1	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		05/25/2013	MBS Paydown 0.170514768		152	152	124	152	0	0	0	0	0	152	0	0	0	0	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2013	MBS Paydown 0.17029486		440	440	358	440	0	0	0	0	0	440	0	0	0	0	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		04/25/2013	MBS Paydown 0.308022781		14,777	14,777	8,718	14,631	0	146	0	146	0	14,777	0	0	0	271	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		05/25/2013	MBS Paydown 0.300634319		14,777	14,777	8,718	15,011	0	(234)	0	(234)	0	14,777	0	0	0	339	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		06/25/2013	MBS Paydown 0.293245858		14,777	14,777	8,718	15,052	0	(275)	0	(275)	0	14,777	0	0	0	406	06/25/2035	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		04/25/2013	MBS Paydown 0.239796558		36,355	36,355	31,356	33,341	0	1,311	0	1,311	0	36,355	0	0	0	692	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		05/25/2013	MBS Paydown 0.234911604		7,327	7,327	6,320	6,720	0	43	0	43	0	7,327	0	0	0	175	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2013	MBS Paydown 0.21624191		28,005	28,005	24,154	25,683	0	995	0	995	0	28,005	0	0	0	800	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		04/25/2013	MBS Paydown 0.131579062		20,554	20,554	16,855	17,024	0	1,415	0	1,415	0	20,554	0	0	0	181	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		05/25/2013	MBS Paydown 0.131133787		2,708	2,708	2,221	2,243	0	18	0	18	0	2,708	0	0	0	30	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2013	MBS Paydown 0.129274528		11,308	11,308	9,272	9,366	0	81	0	81	0	11,308	0	0	0	148	10/25/2034	1FM
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		01/25/2013	Prior Period Adjustment		(1,059)	0	0	0	0	0	0	0	0	0	0	(1,059)	(1,059)	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		03/25/2013	Prior Period Adjustment		(865)	0	0	0	0	0	0	0	0	(8,792)	0	7,926	7,926	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/25/2013	MBS Paydown 0.389497849		5,539	5,539	4,209	0	0	0	0	0	0	0	0	5,539	5,539	4	06/25/2039	6FE

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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)
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/30/2013	Book Value Adjustment		0	0	0	13,570	0	0	0	0	0	13,570	0	(13,570)	(13,570)	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2013	MBS Paydown 0.388359179		2,277	2,277	1,731	0	0	40	0	40	0	0	0	2,277	2,277	2	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/31/2013	Book Value Adjustment		0	0	0	2,277	0	0	0	0	0	2,277	0	(2,277)	(2,277)	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/25/2013	MBS Paydown 0.388306456		105	105	80	(444)	0	2	0	2	0	0	0	105	105	0	06/25/2039	6FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		04/17/2013	MBS Paydown 0.841540849		107,319	107,319	107,319	(2,273)	0	276	0	276	0	107,319	0	0	0	1,251	06/17/2041	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		05/17/2013	MBS Paydown 0.830412411		166,927	166,927	166,927	(7,735)	0	(15)	0	(15)	0	166,927	0	0	0	2,432	06/17/2041	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2013	MBS Paydown 0.816317113		211,429	211,429	211,429	211,358	0	(23)	0	(23)	0	211,429	0	0	0	3,697	06/17/2041	1FE
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		04/15/2013	MBS Paydown 0.160039323		43,343	43,343	39,375	42,609	0	275	0	275	0	43,343	0	0	0	647	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		05/15/2013	MBS Paydown 0.12252873		91,901	91,901	83,486	90,344	0	1,547	0	1,547	0	91,901	0	0	0	2,624	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		06/15/2013	MBS Paydown 0.08774117		85,230	85,230	77,426	83,785	0	1,739	0	1,739	0	85,230	0	0	0	2,751	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		04/15/2013	MBS Paydown 0.065932165		2,042	2,042	1,749	1,981	0	87	0	87	0	2,042	0	0	0	4	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		05/15/2013	MBS Paydown 0.063447052		7,455	7,455	6,384	7,232	0	393	0	393	0	7,455	0	0	0	18	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		06/15/2013	MBS Paydown 0.059688294		11,276	11,276	9,655	10,939	0	720	0	720	0	11,276	0	0	0	33	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		04/25/2013	MBS Paydown 0.4606435		4,366	4,366	4,201	2,074	0	102	0	102	0	4,366	0	0	0	87	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		05/25/2013	MBS Paydown 0.456306576		6,505	6,505	6,259	3,091	0	499	0	499	0	6,505	0	0	0	163	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2013	MBS Paydown 0.454221725		3,127	3,127	3,009	1,486	0	(21)	0	(21)	0	3,127	0	0	0	94	12/25/2035	3FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		04/25/2013	MBS Paydown 0.40674254		19,234	19,234	19,324	13,828	0	90	0	90	0	19,234	0	0	0	178	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		04/25/2013	Pass-Through Loss		0	182	183	0	0	0	0	0	0	0	0	0	0	2	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		05/25/2013	MBS Paydown 0.399400731		20,964	20,964	21,062	30,870	0	201	0	201	0	20,964	0	0	0	241	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		05/25/2013	Pass-Through Loss		0	22,382	22,487	0	0	0	0	0	0	0	0	0	0	258	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2013	MBS Paydown 0.39440678		21,023	21,023	21,121	20,998	0	137	0	137	0	21,023	0	0	0	289	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2013	Pass-Through Loss		0	8,462	8,501	0	0	0	0	0	0	0	0	0	0	116	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/25/2013	Prior Period Adjustment		0	0	0	0	0	3,134	0	3,134	0	93,558	0	(59,240)	(59,240)	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2013	MBS Paydown 0.20652786		21,247	21,247	10,856	1,156	0	24,928	0	24,928	0	62,757	0	0	0	32	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2013	Pass-Through Loss		0	231,184	118,125	0	0	0	0	0	0	(39,549)	0	(23,208)	(23,208)	353	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/30/2013	Book Value Adjustment		0	0	0	9,582	0	0	0	0	0	(219,988)	0	219,988	219,988	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2013	MBS Paydown 0.199032153		10,138	10,138	5,180	306	0	(955)	0	(955)	0	25,506	0	0	0	19	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2013	Pass-Through Loss		0	56,611	28,926	0	0	0	0	0	0	41,243	0	(56,611)	(56,611)	108	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/31/2013	Book Value Adjustment		0	0	0	9,582	0	0	0	0	0	(46,533)	0	46,533	46,533	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2013	MBS Paydown 0.174857013		13,070	13,070	6,678	986	0	5,647	0	5,647	0	127,463	0	0	0	30	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2013	Pass-Through Loss		0	202,209	103,320	0	0	0	0	0	0	0	0	(127,463)	(127,463)	462	05/25/2036	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		04/15/2013	MBS Paydown 0.740420953		349,841	349,841	320,105	345,843	0	1,936	0	1,936	0	349,841	0	0	0	376	05/15/2047	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		05/15/2013	MBS Paydown 0.740229862		1,911	1,911	1,748	1,889	0	14	0	14	0	1,911	0	0	0	3	05/15/2047	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		06/15/2013	MBS Paydown 0.71237251		278,574	278,574	254,895	275,390	0	2,461	0	2,461	0	278,574	0	0	0	455	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		04/12/2013	MBS Paydown 0.323621771		55,002	55,002	57,546	56,202	0	(1,413)	0	(1,413)	0	55,002	0	0	0	999	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		05/12/2013	MBS Paydown 0.31286294		64,553	64,553	67,539	65,962	0	(737)	0	(737)	0	64,553	0	0	0	1,465	06/12/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2013	MBS Paydown 0.303915374		53,685	53,685	56,168	54,857	0	(499)	0	(499)	0	53,685	0	0	0	1,462	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		04/15/2013	MBS Paydown 0.835174747		51,135	51,135	47,032	49,407	0	165	0	165	0	51,135	0	0	0	926	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		05/15/2013	MBS Paydown 0.830777283		57,167	57,167	52,580	55,235	0	230	0	230	0	57,167	0	0	0	1,294	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		06/15/2013	MBS Paydown 0.826801318		51,688	51,688	47,540	49,940	0	250	0	250	0	51,688	0	0	0	1,404	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		04/25/2013	MBS Paydown 0.014977651		778	778	757	778	0	0	0	0	0	778	0	0	0	14	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2013	MBS Paydown 0.01481852		1,273	1,273	1,239	1,273	0	0	0	0	0	1,273	0	0	0	28	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2013	MBS Paydown 0.014599986		1,748	1,748	1,701	1,748	0	0	0	0	0	1,748	0	0	0	46	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		04/12/2013	MBS Paydown 0.880606957		477,572	477,572	476,052	476,688	0	19	0	19	0	477,572	0	0	0	9,184	02/12/2049	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		05/12/2013	MBS Paydown 0.834190829		185,665	185,665	185,073	185,321	0	63	0	63	0	185,665	0	0	0	4,454	02/12/2049	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		06/12/2013	MBS Paydown 0.798695185		141,983	141,983	141,531	141,720	0	(430)	0	(430)	0	141,983	0	0	0	4,105	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		04/27/2013	MBS Paydown 0.509931004		21,090	21,090	17,109	17,523	0	7,229	0	7,229	0	21,090	0	0	0	177	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		05/27/2013	MBS Paydown 0.502919548		35,057	35,057	28,440	29,128	0	5,217	0	5,217	0	35,057	0	0	0	368	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2013	MBS Paydown 0.497219522		28,500	28,500	23,121	23,680	0	4,125	0	4,125	0	28,500	0	0	0	352	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		04/26/2013	MBS Paydown 0.349797857		58,122	58,122	44,536	47,924	0	4,922	0	4,922	0	58,122	0	0	0	546	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		05/26/2013	MBS Paydown 0.340693074		91,048	91,048	69,765	75,073	0	2,128	0	2,128	0	91,048	0	0	0	1,059	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2013	MBS Paydown 0.329941652		107,514	107,514	82,383	88,650	0	3,201	0	3,201	0	107,514	0	0	0	1,490	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		04/26/2013	MBS Paydown 0.473572543		51,246	51,246	39,748	51,246	0	0	0	0	0	51,246	0	0	0	1,242	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		05/26/2013	MBS Paydown 0.473544034		177	177	137	177	0	0	0	0	0	177	0	0	0	5	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2013	MBS Paydown 0.473179142		2,267	2,267	1,758	2,267	0	0	0	0	0	2,267	0	0	0	68	11/26/2036	2FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		04/26/2013	MBS Paydown 0.31160885		81,352	81,352	59,184	69,730	0	1,709	0	1,709	0	81,352	0	0	0	2,576	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		05/26/2013	MBS Paydown 0.296909254		176,395	176,395	128,327	151,195	0	9,557	0	9,557	0	176,395	0	0	0	6,981	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2013	MBS Paydown 0.281641745		183,210	183,210	133,285	157,036	0	12,392	0	12,392	0	183,210	0	0	0	8,701	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		03/26/2013	MBS Paydown 0.426508918		0	0	0	0	0	1,659	0	1,659	0	0	0	0	0	0	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		04/26/2013	MBS Paydown 0.417285552		100,581	100,581	93,289	95,410	0	3,198	0	3,198	0	100,581	0	0	0	1,027	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		05/26/2013	MBS Paydown 0.39153966		280,759	280,759	260,404	266,326	0	12,481	0	12,481	0	280,759	0	0	0	3,555	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2013	MBS Paydown 0.377502811		153,072	153,072	141,974	145,203	0	6,139	0	6,139	0	153,072	0	0	0	2,312	04/26/2035	1FM
46849L SB 8	JACKSON NAT LIFE 5.375 05/08/2013		05/08/2013	Maturity 100.0		6,000,000	6,000,000	6,157,177	6,007,303	0	(25,066)	0	(25,066)	0	6,000,000	0	0	0	161,250	05/08/2013	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2013	MBS Paydown 0.674350769		0	0	0	0	0	(819)	0	(819)	0	0	0	0	0	0	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		04/25/2013	MBS Paydown 0.670742111		18,043	18,043	17,051	13,906	0	4	0	4	0	18,043	0	0	0	450	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		05/25/2013	MBS Paydown 0.667078189		18,320	18,320	17,312	14,119	0	(71)	0	(71)	0	18,320	0	0	0	568	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2013	MBS Paydown 0.665290054		8,941	8,941	8,449	6,890	0	(46)	0	(46)	0	8,941	0	0	0	330	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		04/26/2013	MBS Paydown 0.472338606		83,768	83,768	64,200	68,066	0	15,186	0	15,186	0	83,768	0	0	0	1,675	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		05/26/2013	MBS Paydown 0.467388437		48,017	48,017	36,800	39,016	0	5,004	0	5,004	0	48,017	0	0	0	1,200	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2013	MBS Paydown 0.466304257		10,517	10,517	8,060	8,545	0	90	0	90	0	10,517	0	0	0	263	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		04/26/2013	MBS Paydown 0.754404746		38,627	38,627	38,627	38,619	0	0	0	0	0	38,627	0	0	0	105	04/26/2037	2FM

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)
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		05/26/2013	MBS Paydown 0.733153078		199,513	199,513	199,513	199,469	0	22	0	22	0	199,513	0	0	0	674	04/26/2037	2FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		06/26/2013	MBS Paydown 0.710544472		212,252	212,252	212,252	212,205	0	26	0	26	0	212,252	0	0	0	717	04/26/2037	2FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.407624568		9,228	9,228	9,228	9,175	0	10	0	10	0	9,228	0	0	0	200	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.401395766		3,784	3,784	3,784	3,763	0	3	0	3	0	3,784	0	0	0	103	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.395467175		3,602	3,602	3,602	3,581	0	3	0	3	0	3,602	0	0	0	117	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/26/2013	Pass-Through Loss		0	1,916	1,511	0	0	(37)	0	(37)	0	1,916	0	(1,916)	(1,916)	42	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/30/2013	Book Value Adjustment		0	0	0	12,235	0	0	0	0	0	(3,832)	0	3,832	3,832	0	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/26/2013	Pass-Through Loss		0	2,383	1,878	0	0	(46)	0	(46)	0	2,383	0	(2,383)	(2,383)	65	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/31/2013	Book Value Adjustment		0	0	0	12,235	0	0	0	0	0	(467)	0	467	467	0	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2013	Pass-Through Loss		0	4,561	3,595	0	0	(89)	0	(89)	0	4,561	0	(4,561)	(4,561)	148	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2013	Book Value Adjustment		0	0	0	12,235	0	0	0	0	0	(4,561)	0	4,561	4,561	0	09/26/2036	6FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		03/26/2013	MBS Paydown 0.331588111		0	0	0	0	0	(18)	0	(18)	0	0	0	0	0	0	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.317264467		40,106	40,106	40,106	39,845	0	40	0	40	0	40,106	0	0	0	783	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.278746473		107,850	107,850	107,850	107,148	0	152	0	152	0	107,850	0	0	0	2,626	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.264855092		38,896	38,896	38,896	38,642	0	82	0	82	0	38,896	0	0	0	1,134	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.248542559		14,141	14,141	14,141	14,140	0	0	0	0	0	14,141	0	0	0	26	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.235263561		22,266	22,266	22,266	22,265	0	1	0	1	0	22,266	0	0	0	50	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.224782515		17,575	17,575	17,575	17,574	0	0	0	0	0	17,575	0	0	0	48	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		04/26/2013	Pass-Through Loss		0	6,953	2,170	0	0	(54)	0	(54)	0	0	0	0	0	13	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2013	Pass-Through Loss		0	11,640	3,632	0	0	(90)	0	(90)	0	0	0	0	0	26	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2013	Pass-Through Loss		0	9,417	2,939	0	0	(73)	0	(73)	0	0	0	0	0	26	09/26/2036	6*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		04/21/2013	MBS Paydown 0.368315743		6,127	6,127	6,127	5,416	0	(712)	0	(712)	0	6,127	0	0	0	82	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		05/21/2013	MBS Paydown 0.353876406		48,520	48,520	48,520	42,885	0	(5,636)	0	(5,636)	0	48,520	0	0	0	764	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2013	MBS Paydown 0.352306892		5,274	5,274	5,274	4,661	0	(613)	0	(613)	0	5,274	0	0	0	95	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	0	0	(938)	(938)	0	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	375	0	967	967	0	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		04/21/2013	Pass-Through Loss		0	3,812	1,169	0	0	(30)	0	(30)	0	0	0	0	0	51	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		04/30/2013	Book Value Adjustment		0	0	0	(444)	0	0	0	0	0	(444)	0	(17)	(17)	0	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2013	Pass-Through Loss		0	12,878	3,948	0	0	(115)	0	(115)	0	2,285	0	(2,285)	(2,285)	203	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/31/2013	Book Value Adjustment		0	0	0	(2,273)	0	0	0	0	0	(2,273)	0	2,329	2,329	0	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2013	Pass-Through Loss		0	7,791	2,388	0	0	(69)	0	(69)	0	7,791	0	(7,791)	(7,791)	140	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2013	Book Value Adjustment		0	0	0	(7,735)	0	0	0	0	0	(7,735)	0	7,735	7,735	0	05/21/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		04/26/2013	MBS Paydown 0.094162699		17,555	17,555	17,555	17,552	0	1	0	1	0	17,555	0	0	0	351	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		05/26/2013	MBS Paydown 0.088928463		15,712	15,712	15,712	15,709	0	1	0	1	0	15,712	0	0	0	393	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		06/26/2013	MBS Paydown 0.078985089		29,848	29,848	29,848	29,843	0	2	0	2	0	29,848	0	0	0	895	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		04/26/2013	Pass-Through Loss		0	5,953	1,397	0	0	(5)	0	(5)	0	5,953	0	(5,953)	(5,953)	119	12/26/2036	6FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		04/30/2013	Book Value Adjustment		0	0	0	30,448	0	0	0	0	0	(11,906)	0	11,906	11,906	0	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		05/26/2013	Pass-Through Loss		0	5,956	1,397	0	0	(5)	0	(5)	0	5,956	0	(5,956)	(5,956)	149	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		05/31/2013	Book Value Adjustment		0	0	0	30,448	0	0	0	0	0	(2)	0	2	2	0	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2013	Pass-Through Loss		0	2,973	698	0	0	(3)	0	(3)	0	2,973	0	(2,973)	(2,973)	89	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2013	Book Value Adjustment		0	0	0	30,448	0	0	0	0	0	(2,973)	0	2,973	2,973	0	12/26/2036	6FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2013	MBS Paydown 0.141239376		0	0	0	0	0	(4)	0	(4)	0	86	0	0	0	45	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2013	Prior Period Adjustment		0	0	0	0	0	83	0	83	0	(86)	0	0	0	(45)	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		04/26/2013	MBS Paydown 0.133928592		16,932	16,932	16,932	16,859	0	(9)	0	(9)	0	16,932	0	0	0	57	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		05/26/2013	MBS Paydown 0.106824118		62,775	62,775	62,775	62,504	0	154	0	154	0	62,775	0	0	0	264	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2013	MBS Paydown 0.090620968		37,527	37,527	37,527	37,365	0	739	0	739	0	37,527	0	0	0	158	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		04/26/2013	MBS Paydown 0.448765379		40,570	40,570	32,037	32,796	0	5,555	0	5,555	0	40,570	0	0	0	744	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		05/26/2013	MBS Paydown 0.442619185		13,381	13,381	10,567	10,817	0	428	0	428	0	13,381	0	0	0	307	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		06/26/2013	MBS Paydown 0.413637424		63,098	63,098	49,827	51,007	0	10,475	0	10,475	0	63,098	0	0	0	1,735	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	(4,119)	0	4,119	4,119	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss		0	4,357	1,054	0	0	(38)	0	(38)	0	4,357	0	(4,357)	(4,357)	80	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment		0	0	0	42,978	0	0	0	0	0	(8,713)	0	8,713	8,713	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss		0	7,357	1,780	0	0	(64)	0	(64)	0	7,357	0	(7,357)	(7,357)	169	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment		0	0	0	42,978	0	0	0	0	0	(3,001)	0	3,001	3,001	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss		0	4,119	996	0	0	(36)	0	(36)	0	4,119	0	(4,119)	(4,119)	113	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		04/26/2013	MBS Paydown 0.310131422		31,396	31,396	24,240	25,897	0	3,730	0	3,730	0	31,396	0	0	0	576	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		05/26/2013	MBS Paydown 0.299897645		13,575	13,575	10,480	11,197	0	491	0	491	0	13,575	0	0	0	311	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2013	MBS Paydown 0.294539557		7,107	7,107	5,487	5,862	0	124	0	124	0	7,107	0	0	0	195	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		04/26/2013	MBS Paydown 0.112627192		40,337	40,337	40,337	40,337	0	0	0	0	0	40,337	0	0	0	392	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		05/26/2013	MBS Paydown 0.068944353		181,553	181,553	181,553	181,553	0	0	0	0	0	181,553	0	0	0	2,202	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		06/26/2013	MBS Paydown 0.062171901		28,147	28,147	28,147	28,147	0	0	0	0	0	28,147	0	0	0	408	09/26/2035	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		03/26/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	338	0	0	0	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2013	MBS Paydown 0.265990384		9,926	9,926	9,013	9,866	0	0	0	0	0	9,928	0	0	0	163	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss		0	2	2	0	0	0	0	0	0	0	0	(2)	(2)	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment		0	0	0	90,377	0	0	0	0	0	(2)	0	(336)	(336)	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		06/30/2013	Book Value Adjustment		0	0	0	90,377	0	0	0	0	0	(338)	0	338	338	0	06/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment		0	0	0	150,773	0	0	0	0	0	0	0	0	0	0	06/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment		0	0	0	149,756	0	0	0	0	0	0	0	0	0	0	06/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment		0	0	0	190,397	0	0	0	0	0	0	0	0	0	0	06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		04/26/2013	MBS Paydown 0.06084579		14,882	14,882	14,882	14,882	0	0	0	0	0	14,882	0	0	0	278	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		05/26/2013	MBS Paydown 0.047007611		12,108	12,108	12,108	12,108	0	0	0	0	0	12,108	0	0	0	283	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		06/26/2013	MBS Paydown 0.032773775		12,455	12,455	12,455	12,455	0	0	0	0	0	12,455	0	0	0	349	12/26/2036	1FM

SCHEDULE D - PART 4

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

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)
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss		0	7,234	1,426	0	0	132	0	132	0	0	0	0	0	119	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss		0	725	143	0	0	8	0	8	0	0	0	0	0	14	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss		0	2,273	448	0	0	27	0	27	0	0	0	0	0	54	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		02/26/2013	MBS Paydown 0.491293626		7,985	7,985	7,760	7,591	0	27	0	27	0	7,651	0	0	0	134	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2013	MBS Paydown 0.489218166		(7,985)	(7,985)	(7,760)	(7,591)	0	(28)	0	(28)	0	(7,630)	0	0	0	109	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2013	Prior Period Adjustment		0	0	0	0	0	15	0	15	0	(20)	0	0	0	(206)	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/26/2013	MBS Paydown 0.47946126		34,149	34,149	33,189	32,464	0	352	0	352	0	34,149	0	0	0	678	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		05/26/2013	MBS Paydown 0.473698166		20,171	20,171	19,604	19,176	0	(137)	0	(137)	0	20,171	0	0	0	500	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2013	MBS Paydown 0.464351344		32,714	32,714	31,794	31,100	0	292	0	292	0	32,714	0	0	0	972	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		04/26/2013	MBS Paydown 0.384199658		8,140	8,140	8,140	8,089	0	45	0	45	0	8,140	0	0	0	163	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		05/26/2013	MBS Paydown 0.37805046		12,058	12,058	12,058	11,983	0	18	0	18	0	12,058	0	0	0	301	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2013	MBS Paydown 0.368826112		18,088	18,088	18,088	17,976	0	34	0	34	0	18,088	0	0	0	542	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		04/26/2013	Pass-Through Loss		0	3,184	2,502	0	0	0	0	0	0	0	0	0	0	64	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		05/26/2013	Pass-Through Loss		0	3,947	3,102	0	0	0	0	0	0	0	0	0	0	99	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2013	Pass-Through Loss		0	8,554	6,721	0	0	0	0	0	0	0	0	0	0	257	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		04/26/2013	MBS Paydown 0.384182325		6,106	6,106	6,106	6,075	0	1	0	1	0	6,106	0	0	0	117	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		05/26/2013	MBS Paydown 0.378032419		9,045	9,045	9,045	8,999	0	5	0	5	0	9,045	0	0	0	217	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2013	MBS Paydown 0.368807007		13,568	13,568	13,568	13,499	0	12	0	12	0	13,568	0	0	0	390	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		04/26/2013	Pass-Through Loss		0	2,388	2,096	0	0	(11)	0	(11)	0	0	0	0	0	46	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		05/26/2013	Pass-Through Loss		0	2,961	2,598	0	0	(13)	0	(13)	0	0	0	0	0	71	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2013	Pass-Through Loss		0	6,416	5,631	0	0	(29)	0	(29)	0	0	0	0	0	184	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		04/26/2013	MBS Paydown 0.557892228		11,961	11,961	10,949	10,980	0	424	0	424	0	11,961	0	0	0	95	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		05/26/2013	MBS Paydown 0.556867619		3,038	3,038	2,782	2,789	0	22	0	22	0	3,038	0	0	0	30	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2013	MBS Paydown 0.553243346		10,748	10,748	9,839	9,866	0	88	0	88	0	10,748	0	0	0	127	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		04/26/2013	Pass-Through Loss		0	10,163	7,937	0	0	273	0	273	0	7,604	0	(7,604)	(7,604)	103	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		04/30/2013	Book Value Adjustment		0	0	0	7,604	0	0	0	0	0	(15,209)	0	15,209	15,209	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		05/26/2013	Pass-Through Loss		0	2,551	1,992	0	0	68	0	68	0	2,551	0	(2,551)	(2,551)	31	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		05/31/2013	Book Value Adjustment		0	0	0	7,604	0	0	0	0	0	5,054	0	(5,054)	(5,054)	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2013	Pass-Through Loss		0	12,581	9,826	0	0	338	0	338	0	7,604	0	(7,604)	(7,604)	176	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2013	Book Value Adjustment		0	0	0	7,604	0	0	0	0	0	(7,604)	0	7,604	7,604	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		04/26/2013	MBS Paydown 0.532519522		58,180	58,180	47,657	46,272	0	0	0	0	0	58,180	0	0	0	171	11/26/2036	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		05/26/2013	MBS Paydown 0.519218638		93,961	93,961	76,967	74,731	0	0	0	0	0	93,961	0	0	0	344	11/26/2036	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		06/26/2013	MBS Paydown 0.506808587		87,668	87,668	71,812	69,726	0	0	0	0	0	87,668	0	0	0	385	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		04/26/2013	Pass-Through Loss		0	23,280	1,555	0	0	(8)	0	(8)	0	2,224	0	(2,224)	(2,224)	68	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		04/30/2013	Book Value Adjustment		0	0	0	2,224	0	0	0	0	0	(4,447)	0	4,447	4,447	0	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		05/26/2013	Pass-Through Loss		0	14,230	951	0	0	(5)	0	(5)	0	4,447	0	(4,447)	(4,447)	52	11/26/2036	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)
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		05/31/2013	Book Value Adjustment		0	0	0	2,224	0	0	0	0	0	(2,224)	0	2,224	2,224	0	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/26/2013	Pass-Through Loss		0	41,302	2,759	0	0	(14)	0	(14)	0	2,224	0	(2,224)	(2,224)	180	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/30/2013	Book Value Adjustment		0	0	0	2,224	0	0	0	0	0	(2,224)	0	2,224	2,224	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		04/26/2013	MBS Paydown 0.378529164		20,470	20,470	20,470	20,328	0	89	0	89	0	20,470	0	0	0	378	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		05/26/2013	MBS Paydown 0.366358348		33,060	33,060	33,060	32,830	0	97	0	97	0	33,060	0	0	0	764	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2013	MBS Paydown 0.355002679		30,846	30,846	30,846	30,631	0	94	0	94	0	30,846	0	0	0	856	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		04/26/2013	Pass-Through Loss		0	8,191	3,946	0	0	894	0	894	0	0	0	0	0	151	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		05/26/2013	Pass-Through Loss		0	5,007	2,412	0	0	540	0	540	0	0	0	0	0	116	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2013	Pass-Through Loss		0	14,532	7,001	0	0	1,546	0	1,546	0	0	0	0	0	403	11/26/2036	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		04/26/2013	MBS Paydown 0.745905167		78,004	78,004	78,004	78,004	0	0	0	0	0	78,004	0	0	0	1,078	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		05/26/2013	MBS Paydown 0.650691415		36,399	36,399	36,399	36,399	0	0	0	0	0	36,399	0	0	0	625	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		06/26/2013	MBS Paydown 0.266025678		147,051	147,051	147,051	147,051	0	0	0	0	0	147,051	0	0	0	3,016	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		04/26/2013	Pass-Through Loss		0	9,522	2,911	0	0	204	0	204	0	9,522	0	(9,522)	(9,522)	132	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		04/30/2013	Book Value Adjustment		0	0	0	660,347	0	0	0	0	0	(19,043)	0	19,043	19,043	0	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/26/2013	Pass-Through Loss		0	2,476	757	0	0	53	0	53	0	2,476	0	(2,476)	(2,476)	43	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/31/2013	Book Value Adjustment		0	0	0	660,347	0	0	0	0	0	7,046	0	(7,046)	(7,046)	0	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2013	Pass-Through Loss		0	25,369	7,755	0	0	542	0	542	0	25,369	0	(25,369)	(25,369)	524	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2013	Book Value Adjustment		0	0	0	660,347	0	0	0	0	0	(25,369)	0	25,369	25,369	0	11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		04/26/2013	MBS Paydown 0.044001157		24,549	24,549	24,549	24,549	0	0	0	0	0	24,549	0	0	0	487	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		05/26/2013	MBS Paydown 0.026962625		27,398	27,398	27,398	27,398	0	0	0	0	0	27,398	0	0	0	681	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		06/26/2013	MBS Paydown 0.0		43,355	43,355	43,355	43,355	0	0	0	0	0	43,355	0	0	0	1,282	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2013	MBS Paydown 0.958850794		29,775	29,775	29,775	29,673	0	10	0	10	0	29,775	0	0	0	880	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/26/2013	Pass-Through Loss		0	17,938	3,307	0	0	(80)	0	(80)	0	17,938	0	(17,938)	(17,938)	356	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/30/2013	Book Value Adjustment		0	0	0	25,519	0	0	0	0	0	(35,876)	0	35,876	35,876	0	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/26/2013	Pass-Through Loss		0	3,725	687	0	0	(17)	0	(17)	0	3,725	0	(3,725)	(3,725)	93	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/31/2013	Book Value Adjustment		0	0	0	25,519	0	0	0	0	0	14,213	0	(14,213)	(14,213)	0	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2013	Pass-Through Loss		0	28,978	5,342	0	0	(130)	0	(130)	0	25,519	0	(25,519)	(25,519)	857	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2013	Book Value Adjustment		0	0	0	25,519	0	0	0	0	0	(25,519)	0	25,519	25,519	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		04/26/2013	MBS Paydown 0.173066393		6,256	6,256	6,256	6,256	0	0	0	0	0	6,256	0	0	0	106	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		05/26/2013	MBS Paydown 0.162316525		24,376	24,376	24,376	24,376	0	0	0	0	0	24,376	0	0	0	511	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2013	MBS Paydown 0.157835899		10,160	10,160	10,160	10,160	0	0	0	0	0	10,160	0	0	0	255	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		04/26/2013	MBS Paydown 0.501197356		11,050	11,050	11,050	11,166	0	(51)	0	(51)	0	11,050	0	0	0	221	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		05/26/2013	MBS Paydown 0.487900688		18,336	18,336	18,336	18,529	0	(320)	0	(320)	0	18,336	0	0	0	458	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2013	MBS Paydown 0.479671432		11,348	11,348	11,348	11,467	0	(85)	0	(85)	0	11,348	0	0	0	340	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/26/2013	Pass-Through Loss		0	6,592	2,946	0	0	(12)	0	(12)	0	2,152	0	(2,152)	(2,152)	132	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/30/2013	Book Value Adjustment		0	0	0	2,152	0	0	0	0	0	(4,304)	0	4,304	4,304	0	04/26/2036	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)
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/26/2013	Pass-Through Loss		0	2,565	1,146	0	0	(5)	0	(5)	0	2,565	0	(2,565)	(2,565)	64	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/31/2013	Book Value Adjustment		0	0	0	2,152	0	0	0	0	0	(413)	0	413	413	0	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2013	Pass-Through Loss		0	2,281	1,019	0	0	(4)	0	(4)	0	2,152	0	(2,152)	(2,152)	68	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2013	Book Value Adjustment		0	0	0	2,152	0	0	0	0	0	(2,152)	0	2,152	2,152	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		04/26/2013	MBS Paydown 0.448462576		13,711	13,711	13,711	13,628	0	8	0	8	0	13,711	0	0	0	274	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		05/26/2013	MBS Paydown 0.444334729		8,277	8,277	8,277	8,227	0	(1)	0	(1)	0	8,277	0	0	0	207	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2013	MBS Paydown 0.433418189		21,889	21,889	21,889	21,758	0	(5)	0	(5)	0	21,889	0	0	0	657	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		04/26/2013	MBS Paydown 0.307982475		9,240	9,240	9,314	9,220	0	(65)	0	(65)	0	9,240	0	0	0	185	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		05/26/2013	MBS Paydown 0.296346408		16,281	16,281	16,412	16,246	0	(128)	0	(128)	0	16,281	0	0	0	407	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2013	MBS Paydown 0.287396715		12,522	12,522	12,623	12,495	0	(93)	0	(93)	0	12,522	0	0	0	376	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		04/26/2013	Pass-Through Loss		0	8,580	8,649	0	0	(123)	0	(123)	0	0	0	0	0	172	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		05/26/2013	Pass-Through Loss		0	6,999	7,056	0	0	(100)	0	(100)	0	0	0	0	0	175	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2013	Pass-Through Loss		0	5,923	5,971	0	0	(85)	0	(85)	0	0	0	0	0	178	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		04/26/2013	MBS Paydown 0.232839204		18,033	18,033	18,304	17,967	0	(21)	0	(21)	0	18,033	0	0	0	346	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		05/26/2013	MBS Paydown 0.210819607		36,146	36,146	36,688	36,013	0	(12)	0	(12)	0	36,146	0	0	0	866	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2013	MBS Paydown 0.201728355		14,924	14,924	15,147	14,869	0	2	0	2	0	14,924	0	0	0	429	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/26/2013	Pass-Through Loss		0	9,280	9,419	0	0	(113)	0	(113)	0	0	0	0	0	178	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2013	Pass-Through Loss		0	11,196	11,363	0	0	(136)	0	(136)	0	0	0	0	0	268	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2013	Pass-Through Loss		0	7,343	7,453	0	0	(89)	0	(89)	0	0	0	0	0	211	04/26/2037	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		04/26/2013	MBS Paydown 0.15015831		11,470	11,470	11,470	11,470	0	0	0	0	0	11,470	0	0	0	210	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		05/26/2013	MBS Paydown 0.140380788		20,603	20,603	20,603	20,603	0	0	0	0	0	20,603	0	0	0	472	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2013	MBS Paydown 0.129501919		22,923	22,923	22,923	22,923	0	0	0	0	0	22,923	0	0	0	630	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/26/2013	Pass-Through Loss		0	5,258	732	0	0	(45)	0	(45)	0	5,258	0	(5,258)	(5,258)	96	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/30/2013	Book Value Adjustment		0	0	0	8,140	0	0	0	0	0	(10,516)	0	10,516	10,516	0	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/26/2013	Pass-Through Loss		0	5,842	813	0	0	(51)	0	(51)	0	5,842	0	(5,842)	(5,842)	134	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/31/2013	Book Value Adjustment		0	0	0	8,140	0	0	0	0	0	(584)	0	584	584	0	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2013	Pass-Through Loss		0	6,192	862	0	0	(54)	0	(54)	0	6,192	0	(6,192)	(6,192)	170	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2013	Book Value Adjustment		0	0	0	8,140	0	0	0	0	0	(6,192)	0	6,192	6,192	0	02/26/2036	5FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		04/26/2013	MBS Paydown 0.328316561		5,291	5,291	5,291	5,273	0	6	0	6	0	5,291	0	0	0	93	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		05/26/2013	MBS Paydown 0.252788611		15,190	15,190	15,190	15,140	0	20	0	20	0	15,190	0	0	0	332	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		06/26/2013	MBS Paydown 0.240676614		2,436	2,436	2,436	2,428	0	6	0	6	0	2,436	0	0	0	64	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		05/26/2013	Pass-Through Loss		0	1,378	1,341	0	0	(19)	0	(19)	0	0	0	0	0	30	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2013	Pass-Through Loss		0	603	587	0	0	(8)	0	(8)	0	0	0	0	0	16	01/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		04/26/2013	MBS Paydown 0.198574264		53,328	53,328	53,328	52,968	0	80	0	80	0	53,328	0	0	0	899	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		05/26/2013	MBS Paydown 0.182233701		53,328	53,328	53,328	52,968	0	128	0	128	0	53,328	0	0	0	1,121	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		06/26/2013	MBS Paydown 0.165893139		53,328	53,328	53,328	52,968	0	169	0	169	0	53,328	0	0	0	1,343	06/26/2036	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)
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2013	MBS Paydown 0.354442251		48,993	48,993	39,037	48,993	0	0	0	0	0	48,993	0	0	0	149	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		05/26/2013	MBS Paydown 0.343394235		32,181	32,181	25,641	32,181	0	0	0	0	0	32,181	0	0	0	122	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2013	MBS Paydown 0.334105162		27,058	27,058	21,559	27,058	0	0	0	0	0	27,058	0	0	0	123	01/26/2047	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		04/26/2013	MBS Paydown 0.218560624		20,923	20,923	20,923	20,923	0	0	0	0	0	20,923	0	0	0	401	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		05/26/2013	MBS Paydown 0.216326877		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	34	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		06/26/2013	MBS Paydown 0.19534937		13,203	13,203	13,203	13,203	0	0	0	0	0	13,203	0	0	0	380	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		03/26/2013	Prior Period Adjustment		0	(992)	(765)	0	0	0	0	0	0	0	0	0	0	0	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		04/26/2013	Pass-Through Loss		0	5,531	4,266	0	0	(85)	0	(85)	0	2,833	0	(2,833)	(2,833)	275	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		04/30/2013	Book Value Adjustment		0	0	0	30,869	0	0	0	0	0	(5,666)	0	5,666	5,666	0	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		05/26/2013	Pass-Through Loss		0	2,697	2,080	0	0	(42)	0	(42)	0	1,552	0	(1,552)	(1,552)	147	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		05/31/2013	Book Value Adjustment		0	0	0	30,869	0	0	0	0	0	1,281	0	(1,281)	(1,281)	0	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2013	Pass-Through Loss		0	1,422	1,097	0	0	(22)	0	(22)	0	818	0	(818)	(818)	84	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/30/2013	Book Value Adjustment		0	0	0	30,869	0	0	0	0	0	(818)	0	818	818	0	02/26/2036	6FM
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2013	MBS Paydown 0.188880406		13,503	13,503	10,937	3,047	2,361	1	0	2,361	0	13,503	0	0	0	42	07/25/2029	4AM
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025		06/27/2013	MBS Paydown 0.0		30,440	30,440	21,917	28,752	0	2,351	0	2,351	0	30,440	0	0	0	58	06/27/2025	1FE
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		04/15/2013	MBS Paydown 0.200856836		35,043	35,043	35,032	33,460	0	0	0	0	0	35,043	0	0	0	617	09/15/2018	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		05/15/2013	MBS Paydown 0.196960172		38,967	38,967	38,954	37,207	0	0	0	0	0	38,967	0	0	0	857	09/15/2018	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		06/15/2013	MBS Paydown 0.193025547		39,346	39,346	39,334	37,569	0	0	0	0	0	39,346	0	0	0	1,038	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		04/25/2013	MBS Paydown 0.619609079		25,926	25,926	18,667	19,246	0	673	0	673	0	25,926	0	0	0	76	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		05/25/2013	MBS Paydown 0.616975788		13,166	13,166	9,480	9,774	0	82	0	82	0	13,166	0	0	0	48	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		06/25/2013	MBS Paydown 0.611060601		29,576	29,576	0	21,955	0	1,527	0	1,527	0	29,576	0	0	0	130	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		04/25/2013	MBS Paydown 0.31876195		71,997	71,997	48,958	40,306	0	(163)	0	(163)	0	74,300	0	0	0	205	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		04/25/2013	Pass-Through Loss		0	8,199	5,576	0	0	0	0	0	0	5,896	0	(8,199)	(8,199)	23	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		04/30/2013	Book Value Adjustment		0	0	0	1,161,772	0	0	0	0	0	(88,395)	0	88,395	88,395	0	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		05/25/2013	MBS Paydown 0.31346071		28,340	28,340	19,271	18,651	0	(75)	0	(75)	0	28,340	0	0	0	101	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		05/25/2013	Pass-Through Loss		0	8,769	5,963	0	0	0	0	0	0	8,769	0	(8,769)	(8,769)	31	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		05/31/2013	Book Value Adjustment		0	0	0	1,161,772	0	0	0	0	0	71,427	0	(71,427)	(71,427)	0	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2013	MBS Paydown 0.30631474		46,631	46,631	31,709	25,141	0	(102)	0	(102)	0	47,584	0	0	0	199	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2013	Pass-Through Loss		0	3,391	2,306	0	0	0	0	0	0	2,438	0	(3,391)	(3,391)	14	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/30/2013	Book Value Adjustment		0	0	0	1,161,772	0	0	0	0	0	(3,391)	0	3,391	3,391	0	06/25/2037	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		04/25/2013	MBS Paydown 0.451486095		183,914	183,914	162,994	176,259	0	4,938	0	4,938	0	183,914	0	0	0	3,689	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		05/25/2013	MBS Paydown 0.417974374		234,582	234,582	207,898	224,817	0	7,349	0	7,349	0	234,582	0	0	0	5,716	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		06/25/2013	MBS Paydown 0.400122738		124,961	124,961	110,747	119,760	0	2,917	0	2,917	0	124,961	0	0	0	3,458	09/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2013	Prior Period Adjustment		0	0	1,743	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		04/25/2013	Pass-Through Loss		0	773	503	0	0	(4)	0	(4)	0	0	0	0	0	9	01/25/2037	1FM

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

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)
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2013	MBS Paydown 0.389954166		2,813	2,813	1,828	955	0	(28)	0	(28)	0	2,813	0	0	0	44	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2013	Pass-Through Loss		0	2,075	1,349	0	0	0	0	0	0	0	0	0	0	33	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2013	MBS Paydown 0.386603606		2,882	2,882	1,873	1,309	0	(39)	0	(39)	0	2,882	0	0	0	56	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2013	Pass-Through Loss		0	3,819	2,483	0	0	0	0	0	0	0	0	0	0	74	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		04/25/2013	MBS Paydown 0.335254766		51,527	51,527	43,798	44,347	0	2,791	0	2,791	0	51,527	0	0	0	956	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2013	MBS Paydown 0.311574865		118,400	118,400	100,640	101,903	0	12,600	0	12,600	0	118,400	0	0	0	3,286	07/25/2047	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		05/25/2013	MBS Paydown 0.487055893		68,154	68,154	66,791	66,791	0	116	0	116	0	68,154	0	0	0	64	02/25/2034	1AM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2013	MBS Paydown 0.465417666		54,096	54,096	53,014	53,014	0	85	0	85	0	54,096	0	0	0	94	02/25/2034	1AM
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14		05/01/2013	Paydown 100.0		33,972	33,972	33,972	22,472	0	0	0	0	0	33,972	0	0	0	5	02/28/2014	4FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		04/25/2013	MBS Paydown 0.58906082		8,569	8,569	7,996	6,452	0	311	0	311	0	8,569	0	0	0	453	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		05/25/2013	MBS Paydown 0.573809672		22,877	22,877	21,347	17,226	0	773	0	773	0	22,877	0	0	0	1,513	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2013	MBS Paydown 0.5476818		39,192	39,192	36,571	29,510	0	3,956	0	3,956	0	39,192	0	0	0	3,111	09/25/2033	1FM
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		06/25/2013	MBS Paydown 0.0		0	0	0	24,605	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		04/25/2013	MBS Paydown 0.32423469		80,477	80,477	80,477	80,321	0	377	0	377	0	80,477	0	0	0	1,380	08/25/2034	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		05/25/2013	MBS Paydown 0.29693926		232,011	232,011	232,011	231,561	0	48	0	48	0	232,011	0	0	0	4,972	08/25/2034	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		06/25/2013	MBS Paydown 0.28177899		128,862	128,862	128,862	128,612	0	48	0	48	0	128,862	0	0	0	3,314	08/25/2034	1FM
585515 AG 4	MELLON FUNDING 5.20 05/15/2014		06/26/2013	CITIGROUP		2,603,125	2,500,000	2,494,200	2,498,924	0	466	0	466	0	2,499,159	0	103,966	103,966	65,000	05/15/2014	1FE
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		06/25/2013	MBS Paydown 0.178449574		18,238	18,238	0	17,736	0	46	0	46	0	18,238	0	0	0	3	08/25/2037	4AM
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		04/18/2013	ROYAL BANK OF CANADA		733,123	750,000	738,764	723,285	20,530	377	0	20,907	0	739,538	0	(6,415)	(6,415)	0	08/17/2019	3FE
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		05/15/2013	Paydown 100.0		28,677	28,677	28,346	27,656	710	321	0	1,031	0	28,677	0	0	0	0	08/17/2019	3FE
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		06/28/2013	Paydown 100.0		1,845	1,845	1,823	1,779	46	21	0	67	0	1,845	0	0	0	0	08/17/2019	3FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		05/25/2013	MBS Paydown 0.31652737		32,115	32,115	31,021	31,021	0	34	0	34	0	32,115	0	0	0	11	03/25/2036	2Z
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2013	MBS Paydown 0.303695856		51,326	51,326	49,578	49,578	0	164	0	164	0	51,326	0	0	0	32	03/25/2036	2Z
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		03/25/2013	MBS Paydown 0.36473954		0	0	0	0	0	(538)	0	(538)	0	0	0	0	0	0	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		04/25/2013	MBS Paydown 0.35025845		18,825	18,825	14,613	8,498	0	9,208	0	9,208	0	18,825	0	0	0	240	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		05/25/2013	MBS Paydown 0.349380685		1,141	1,141	886	515	0	(622)	0	(622)	0	1,141	0	0	0	17	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2013	MBS Paydown 0.3484835		1,166	1,166	905	526	0	(4)	0	(4)	0	1,166	0	0	0	20	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		01/25/2013	MBS Paydown 0.82007505		0	0	0	0	0	3,440	0	3,440	0	(3,440)	0	0	0	120	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2013	Prior Period Adjustment		0	0	0	0	0	16	0	16	0	3,440	0	0	0	(120)	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		04/25/2013	MBS Paydown 0.80929093		52,522	52,522	44,994	33,196	0	7,676	0	7,676	0	52,522	0	0	0	655	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		05/25/2013	MBS Paydown 0.802506551		61,059	61,059	52,308	38,591	0	7,489	0	7,489	0	61,059	0	0	0	979	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2013	MBS Paydown 0.7991836		29,907	29,907	25,620	18,902	0	(212)	0	(212)	0	29,907	0	0	0	598	10/25/2046	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		04/26/2013	MBS Paydown 0.562247854		118,830	118,830	123,395	122,992	0	(4,296)	0	(4,296)	0	118,830	0	0	0	2,377	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		05/26/2013	MBS Paydown 0.55221227		85,302	85,302	88,580	88,290	0	(2,327)	0	(2,327)	0	85,302	0	0	0	2,133	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2013	MBS Paydown 0.53703717		128,988	128,988	133,944	133,506	0	(5,214)	0	(5,214)	0	128,988	0	0	0	3,870	04/26/2036	4FM
6325C0 AR 2	NATL AUSTRALIABK BK 5.35 06/12/2013	R	06/12/2013	Maturity 100.0		2,000,000	2,000,000	1,999,920	1,999,996	0	8	0	8	0	2,000,000	0	0	0	53,500	06/12/2013	1FE

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)
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		04/25/2013	MBS Paydown 0.980471219		95,691	95,691	89,531	89,334	0	6,283	0	6,283	0	95,691	0	0	0	43	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		05/25/2013	MBS Paydown 0.960893919		95,929	95,929	89,753	89,556	0	409	0	409	0	95,929	0	0	0	73	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2013	MBS Paydown 0.944272736		81,444	81,444	76,201	76,033	0	242	0	242	0	81,444	0	0	0	84	03/25/2037	1Z
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		04/25/2013	MBS Paydown 0.717911413		23,414	23,414	15,571	15,409	0	4,120	0	4,120	0	23,414	0	0	0	269	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		05/25/2013	MBS Paydown 0.711013512		17,245	17,245	11,468	11,348	0	2,360	0	2,360	0	17,245	0	0	0	264	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2013	MBS Paydown 0.709620908		3,482	3,482	2,315	2,291	0	(20)	0	(20)	0	3,482	0	0	0	66	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		04/25/2013	MBS Paydown 0.717911413		9,366	9,366	6,228	6,164	0	1,648	0	1,648	0	9,366	0	0	0	108	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		05/25/2013	MBS Paydown 0.711013512		6,898	6,898	4,587	4,540	0	951	0	951	0	6,898	0	0	0	106	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2013	MBS Paydown 0.709620908		1,393	1,393	926	917	0	(8)	0	(8)	0	1,393	0	0	0	26	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		04/25/2013	MBS Paydown 0.27368536		65,302	65,302	59,914	59,914	0	1,689	0	1,689	0	65,302	0	0	0	19	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		05/25/2013	MBS Paydown 0.26779424		47,129	47,129	43,241	43,241	0	336	0	336	0	47,129	0	0	0	28	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		04/25/2013	MBS Paydown 0.21857871		9,963	9,963	9,253	9,670	0	102	0	102	0	9,963	0	0	0	159	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		05/25/2013	MBS Paydown 0.209447799		18,262	18,262	16,961	17,725	0	273	0	273	0	18,262	0	0	0	364	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2013	MBS Paydown 0.20737414		4,147	4,147	3,852	4,025	0	29	0	29	0	4,147	0	0	0	99	03/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2013	MBS Paydown 0.217226879		0	3,931	0	0	0	0	0	0	0	0	0	0	0	88	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2013	Pass-Through Loss		0	3,931	3,931	0	0	0	0	0	0	0	0	0	0	54	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2013	MBS Paydown 0.216558726		0	3,697	0	0	0	0	0	0	0	0	0	0	0	108	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2013	Pass-Through Loss		0	3,697	3,697	0	0	0	0	0	0	0	0	0	0	63	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2013	MBS Paydown 0.214790416		0	7,239	(0)	0	0	0	0	0	0	0	0	0	0	314	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2013	Pass-Through Loss		0	7,239	7,239	0	0	0	0	0	0	0	0	0	0	159	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2012	MBS Paydown 0.227899067		(0)	(0)	(0)	(2,407)	0	(46)	0	(46)	0	(0)	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2012	Pass-Through Loss		(0)	(3,970)	(3,970)	0	0	0	0	0	0	(0)	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2013	MBS Paydown 0.20961013		20,721	20,721	20,720	12,562	0	(72)	0	(72)	0	20,721	0	0	0	991	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2012	MBS Paydown 0.226081128		0	8,891	0	2,407	0	(41)	0	(41)	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2012	Pass-Through Loss		0	4,921	4,921	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2013	MBS Paydown 0.207009775		3,867	3,867	3,867	6,306	0	(36)	0	(36)	0	3,867	0	0	0	202	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2013	Pass-Through Loss		0	6,535	6,535	0	0	0	0	0	0	0	0	0	0	341	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2012	MBS Paydown 0.224433655		0	4,327	0	0	0	(37)	0	(37)	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2012	Pass-Through Loss		0	4,327	4,327	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2013	MBS Paydown 0.20407976		5,357	5,357	5,357	7,105	0	(41)	0	(41)	0	5,357	0	0	0	332	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2013	Pass-Through Loss		0	6,363	6,362	0	0	0	0	0	0	0	0	0	0	395	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2012	MBS Paydown 0.223905709		(1,367)	643	(1,367)	0	0	(12)	0	(12)	0	(1,367)	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2012	Pass-Through Loss		0	643	643	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2012	MBS Paydown 0.221670398		1,367	8,941	1,367	1,417	0	(50)	0	(50)	0	1,367	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2012	MBS Paydown 0.220327082		0	(5,093)	0	30	0	(30)	0	(30)	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2012	Pass-Through Loss		0	3,849	3,848	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM

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)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		10/25/2012	MBS Paydown 0.219767171		(0)	4,608	(0)	0	0	(13)	0	(13)	0	(0)	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		10/25/2012	Pass-Through Loss		0	4,608	4,608	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		11/25/2012	MBS Paydown 0.218798043		0	6,532	0	0	0	(22)	0	(22)	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		11/25/2012	Pass-Through Loss		0	6,532	6,532	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2012	MBS Paydown 0.217831963		0	2,598	0	0	0	(22)	0	(22)	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2012	Pass-Through Loss		0	2,598	2,598	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2012	Prior Period Adjustment		0	(44,601)	(29,734)	0	0	271	0	271	0	0	0	0	0	(550)	03/25/2047	4FM
670346 AJ 4	NUCOR CORP 5.00 06/01/2013		06/01/2013	Maturity 100.0		1,000,000	1,000,000	993,900	999,773	0	569	0	569	0	1,000,000	0	0	0	25,000	06/01/2013	1FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		04/15/2013	MBS Paydown 0.328427873		10,835	10,835	10,834	1,465	0	0	0	0	0	10,835	0	0	0	218	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		05/15/2013	MBS Paydown 0.323154137		15,821	15,821	15,820	2,139	0	0	0	0	0	15,821	0	0	0	398	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2013	MBS Paydown 0.319607546		10,640	10,640	10,639	1,438	0	0	0	0	0	10,640	0	0	0	321	05/15/2024	1AM
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021		04/20/2013	MBS Paydown 0.0		3,000,000	3,000,000	3,005,625	3,022,569	0	(20,865)	0	(20,865)	0	3,000,000	0	0	0	27,459	04/20/2021	1FE
68214W AC 2	OMERS REALTY CRP 4.09 06/04/2013	U	06/04/2013	Maturity 100.0		10,500,000	10,500,000	10,507,560	10,500,353	0	(849)	0	(849)	0	10,500,000	0	0	0	214,725	06/04/2013	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		04/15/2013	MBS Paydown 0.075516442		33,838	33,838	33,828	33,769	0	18	0	18	0	33,838	0	0	0	696	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		05/15/2013	MBS Paydown 0.07133352		29,280	29,280	29,271	29,221	0	11	0	11	0	29,280	0	0	0	753	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		06/15/2013	MBS Paydown 0.065267028		42,465	42,465	42,452	42,379	0	20	0	20	0	42,465	0	0	0	1,310	05/15/2032	1FE
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018		04/09/2013	UBS WARBURG		432,500	500,000	476,580	426,250	46,699	624	0	47,323	0	487,322	0	(54,822)	(54,822)	18,927	02/15/2018	5FE
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		03/25/2013	MBS Paydown 0.727771997		0	0	0	0	0	4	0	4	0	28	0	0	0	1,737	11/25/2035	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		03/25/2013	Prior Period Adjustment		0	0	0	0	0	(21)	0	(21)	0	(27)	0	0	0	(1,737)	11/25/2035	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		04/25/2013	MBS Paydown 0.718071286		55,876	55,876	55,874	55,682	0	11	0	11	0	55,876	0	0	0	990	11/25/2035	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		05/25/2013	MBS Paydown 0.714287325		21,796	21,796	21,795	21,720	0	1	0	1	0	21,796	0	0	0	483	11/25/2035	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		06/25/2013	MBS Paydown 0.705269087		51,945	51,945	51,943	51,765	0	1	0	1	0	51,945	0	0	0	1,365	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		04/25/2013	MBS Paydown 0.698872729		24,264	24,264	22,778	22,810	0	127	0	127	0	24,264	0	0	0	22	11/25/2046	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		05/25/2013	MBS Paydown 0.682107762		41,912	41,912	39,345	39,400	0	559	0	559	0	41,912	0	0	0	52	11/25/2046	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2013	MBS Paydown 0.658690504		58,543	58,543	54,957	55,034	0	1,697	0	1,697	0	58,543	0	0	0	89	11/25/2046	1FM
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2013	Sinking Fund Redemption 100.0		140,489	140,489	132,259	136,752	0	3,364	0	3,364	0	140,489	0	0	0	4,506	06/01/2018	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		04/25/2013	MBS Paydown 0.556364247		57,730	57,730	53,328	53,384	0	387	0	387	0	57,730	0	0	0	55	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		05/25/2013	MBS Paydown 0.544896937		64,217	64,217	59,320	59,383	0	1,117	0	1,117	0	64,217	0	0	0	84	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2013	MBS Paydown 0.536222323		48,578	48,578	44,874	44,921	0	442	0	442	0	48,578	0	0	0	77	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		04/25/2013	MBS Paydown 0.807879262		75,507	75,507	72,581	72,568	0	292	0	292	0	75,507	0	0	0	47	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		05/25/2013	MBS Paydown 0.785654204		61,119	61,119	58,751	58,741	0	257	0	257	0	61,119	0	0	0	60	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2013	MBS Paydown 0.749145778		100,398	100,398	96,508	96,491	0	1,680	0	1,680	0	100,398	0	0	0	127	05/25/2037	1Z
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2013	MBS Paydown 0.14985617		105,233	105,233	101,550	101,550	0	247	0	247	0	105,233	0	0	0	26	11/25/2036	1Z
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		04/16/2013	MBS Paydown 0.96431852		141,243	141,243	142,589	141,819	0	(949)	0	(949)	0	141,243	0	0	0	2,574	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		05/16/2013	MBS Paydown 0.953307529		99,099	99,099	100,043	99,503	0	(662)	0	(662)	0	99,099	0	0	0	2,257	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2013	MBS Paydown 0.945978		65,966	65,966	66,595	66,235	0	(439)	0	(439)	0	65,966	0	0	0	1,803	09/16/2039	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)
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		04/26/2013	MBS Paydown 0.623647371		163,443	163,443	163,239	162,217	0	251	0	251	0	163,443	0	0	0	3,076	08/26/2036	5FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		05/26/2013	MBS Paydown 0.601677294		109,850	109,850	109,713	109,026	0	(99)	0	(99)	0	109,850	0	0	0	2,583	08/26/2036	5FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/26/2013	MBS Paydown 0.566130193		177,736	177,736	177,513	176,402	0	325	0	325	0	177,736	0	0	0	5,010	08/26/2036	5FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/25/2013	Pass-Through Loss		0	10,754	5,700	0	0	103	0	103	0	10,754	0	(10,754)	(10,754)	121	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/30/2013	Book Value Adjustment		0	0	0	386,625	0	0	0	0	0	(21,508)	0	21,508	21,508	0	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2013	MBS Paydown 0.340615157		19,595	19,595	10,385	5,325	0	230	0	230	0	23,932	0	0	0	289	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2013	Pass-Through Loss		0	4,337	2,299	0	0	0	0	0	0	0	0	(4,337)	(4,337)	64	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/31/2013	Book Value Adjustment		0	0	0	386,625	0	0	0	0	0	6,417	0	(6,417)	(6,417)	0	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2013	MBS Paydown 0.34018554		1,009	1,009	535	478	0	21	0	21	0	1,051	0	0	0	18	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2013	Pass-Through Loss		0	1,139	604	0	0	0	0	0	0	1,097	0	(1,139)	(1,139)	20	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/30/2013	Book Value Adjustment		0	0	0	386,625	0	0	0	0	0	(1,139)	0	1,139	1,139	0	02/25/2037	1FM
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		06/25/2013	MBS Paydown 0.175561175		126,873	126,873	0	122,908	0	479	0	479	0	126,873	0	0	0	32	11/25/2036	6FE
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2013	Paydown 100.0		187,260	187,260	175,981	183,920	0	523	0	523	0	187,260	0	0	0	5,969	05/15/2017	2FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		04/25/2013	MBS Paydown 0.25274716		6,349	6,349	6,349	4,200	0	(4,800)	0	(4,800)	0	6,349	0	0	0	122	04/25/2037	1FM
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		05/25/2013	MBS Paydown 0.25167489		10,723	10,723	10,723	7,093	0	(42)	0	(42)	0	10,723	0	0	0	257	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		04/25/2013	MBS Paydown 0.33607616		2,630	2,630	2,619	2,212	799	208	0	1,007	0	2,630	0	0	0	42	02/25/2036	4FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		05/25/2013	MBS Paydown 0.330927971		10,785	10,785	10,743	9,073	1,649	30	0	1,679	0	10,785	0	0	0	213	02/25/2036	4FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2013	MBS Paydown 0.325915408		10,501	10,501	10,460	8,834	1,606	30	0	1,636	0	10,501	0	0	0	248	02/25/2036	4FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		04/25/2013	MBS Paydown 0.274665535		2,100	2,100	2,099	2,093	0	53	0	53	0	2,100	0	0	0	41	01/25/2032	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		05/25/2013	MBS Paydown 0.273701628		2,892	2,892	2,891	2,882	0	14	0	14	0	2,892	0	0	0	71	01/25/2032	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2013	MBS Paydown 0.268172918		16,586	16,586	16,582	16,533	0	3	0	3	0	16,586	0	0	0	490	01/25/2032	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		04/25/2013	MBS Paydown 0.865159703		11,798	11,798	11,795	11,008	0	(1,648)	0	(1,648)	0	11,798	0	0	0	213	07/25/2033	2FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		05/25/2013	MBS Paydown 0.858879136		12,561	12,561	12,558	11,721	0	(385)	0	(385)	0	12,561	0	0	0	284	07/25/2033	2FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2013	MBS Paydown 0.853584184		10,590	10,590	10,587	9,881	0	(548)	0	(548)	0	10,590	0	0	0	287	07/25/2033	2FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		04/25/2013	MBS Paydown 0.269592772		200,381	200,381	200,412	199,692	0	121	0	121	0	200,381	0	0	0	3,674	09/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		05/25/2013	MBS Paydown 0.24403343		204,475	204,475	204,507	203,771	0	201	0	201	0	204,475	0	0	0	4,686	09/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		06/25/2013	MBS Paydown 0.228951796		120,653	120,653	120,672	120,238	0	160	0	160	0	120,653	0	0	0	3,318	09/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		04/25/2013	MBS Paydown 0.109966878		29,366	29,366	29,366	27,118	0	486	0	486	0	29,366	0	0	0	506	06/25/2034	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		05/25/2013	MBS Paydown 0.101781636		32,741	32,741	32,741	30,235	0	1,039	0	1,039	0	32,741	0	0	0	705	06/25/2034	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2013	MBS Paydown 0.091247834		42,135	42,135	42,135	38,910	0	2,317	0	2,317	0	42,135	0	0	0	1,089	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		04/25/2013	MBS Paydown 0.32620767		67,984	67,984	67,983	23,114	0	3,646	0	3,646	0	67,984	0	0	0	965	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		05/25/2013	MBS Paydown 0.307679415		101,905	101,905	101,904	34,647	0	6,945	0	6,945	0	101,905	0	0	0	1,809	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2013	MBS Paydown 0.298108121		52,642	52,642	52,641	17,898	0	2,606	0	2,606	0	52,642	0	0	0	1,121	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		04/25/2013	MBS Paydown 0.3244243		60,594	60,594	50,747	45,283	0	289	0	289	0	60,594	0	0	0	112	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		04/25/2013	Pass-Through Loss		0	5,828	4,881	0	0	0	0	0	0	0	0	0	0	11	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		05/25/2013	MBS Paydown 0.319641711		31,479	31,479	26,364	34,115	0	218	0	218	0	31,479	0	0	0	73	08/25/2035	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		05/25/2013	Pass-Through Loss		0	18,562	15,545	0	0	0	0	0	0	0	0	0	0	43	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2013	MBS Paydown 0.315703578		35,527	35,527	29,754	28,091	0	179	0	179	0	35,527	0	0	0	98	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2013	Pass-Through Loss		0	5,678	4,755	0	0	0	0	0	0	0	0	0	0	16	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2013	MBS Paydown 0.345931997		10,290	10,290	9,454	2,898	0	12	0	12	0	10,290	0	0	0	206	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2013	Pass-Through Loss		0	395	363	0	0	0	0	0	0	0	0	0	0	8	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2013	MBS Paydown 0.345273971		603	603	554	268	0	1	0	1	0	603	0	0	0	15	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2013	Pass-Through Loss		0	384	353	0	0	0	0	0	0	0	0	0	0	10	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2013	MBS Paydown 0.344612435		607	607	558	269	0	1	0	1	0	607	0	0	0	18	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2013	Pass-Through Loss		0	385	354	0	0	0	0	0	0	0	0	0	0	12	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2013	MBS Paydown 0.245027255		5,307	5,307	5,303	104	0	(66)	0	(66)	0	5,307	0	0	0	97	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2013	Pass-Through Loss		0	2,433	2,431	0	0	0	0	0	0	0	0	0	0	45	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2013	MBS Paydown 0.241968685		9,532	9,532	9,526	165	0	(104)	0	(104)	0	9,532	0	0	0	218	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2013	Pass-Through Loss		0	2,703	2,701	0	0	0	0	0	0	0	0	0	0	62	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2013	MBS Paydown 0.238601242		10,605	10,605	10,599	181	0	(114)	0	(114)	0	10,605	0	0	0	292	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2013	Pass-Through Loss		0	2,865	2,863	0	0	0	0	0	0	0	0	0	0	79	02/25/2036	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		04/25/2013	MBS Paydown 0.196822581		15,940	15,940	15,044	15,056	0	79	0	79	0	15,940	0	0	0	16	03/25/2036	2FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		05/25/2013	MBS Paydown 0.189313065		37,548	37,548	35,436	35,464	0	723	0	723	0	37,548	0	0	0	52	03/25/2036	2FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		06/25/2013	MBS Paydown 0.184715146		22,990	22,990	21,696	21,714	0	212	0	212	0	22,990	0	0	0	39	03/25/2036	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2013	MBS Paydown 0.119702225		11,229	11,229	10,204	11,411	0	128	0	128	0	11,229	0	0	0	178	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2013	Pass-Through Loss		0	511	465	0	0	0	0	0	0	0	0	0	0	8	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2013	MBS Paydown 0.116300398		12,492	12,492	11,352	13,226	0	149	0	149	0	12,492	0	0	0	248	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2013	Pass-Through Loss		0	1,115	1,013	0	0	0	0	0	0	0	0	0	0	22	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2013	MBS Paydown 0.109724276		26,304	26,304	23,904	25,567	0	288	0	288	0	26,304	0	0	0	627	10/25/2032	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		04/25/2013	MBS Paydown 0.382266589		83,409	83,409	83,202	81,812	0	4,727	0	4,727	0	83,409	0	0	0	1,310	01/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		05/25/2013	MBS Paydown 0.370354694		61,465	61,465	61,313	60,288	0	(66)	0	(66)	0	61,465	0	0	0	1,207	01/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		06/25/2013	MBS Paydown 0.357112562		68,329	68,329	68,160	67,021	0	(111)	0	(111)	0	68,329	0	0	0	1,610	01/25/2035	1FM
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016		05/23/2013	Paydown 100.0		13,012	13,012	12,992	12,999	0	35	0	35	0	13,012	0	0	0	0	11/09/2016	2FE
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016		06/28/2013	Paydown 100.0		4,867	4,867	4,859	4,862	0	1	0	1	0	4,867	0	0	0	0	11/09/2016	2FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		04/15/2013	MBS Paydown 0.591314808		54,226	54,226	54,226	54,861	0	686	0	686	0	54,226	0	0	0	664	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		05/15/2013	MBS Paydown 0.582000818		46,570	46,570	0	47,115	0	564	0	564	0	46,570	0	0	0	714	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2013	MBS Paydown 0.573181354		44,097	44,097	44,097	44,614	0	1,119	0	1,119	0	44,097	0	0	0	825	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		04/15/2013	MBS Paydown 0.791677691		81,459	81,459	81,459	81,378	0	62	0	62	0	81,459	0	0	0	1,183	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		05/15/2013	MBS Paydown 0.783441785		82,359	82,359	82,359	82,278	0	7	0	7	0	82,359	0	0	0	1,432	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2013	MBS Paydown 0.776296967		71,448	71,448	71,448	71,378	0	1	0	1	0	71,448	0	0	0	1,469	05/16/2044	1FE
81378G AB 4	SABR 2007-NC2 A2A SEQ FLT 01/25/2037		04/25/2013	MBS Paydown 0.020850688		236,334	236,334	233,970	233,998	0	1,193	0	1,193	0	236,334	0	0	0	94	01/25/2037	1Z
81378G AB 4	SABR 2007-NC2 A2A SEQ FLT 01/25/2037		05/25/2013	MBS Paydown 0.016784454		136,219	136,219	134,857	134,873	0	716	0	716	0	136,219	0	0	0	82	01/25/2037	1Z

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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)
81378G AB 4	SABR 2007-NC2 A2A SEQ FLT 01/25/2037		06/25/2013	MBS Paydown 0.008727245		269,917	269,917	267,217	267,249	0	3,110	0	3,110	0	269,917	0	0	0	216	01/25/2037	1Z
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		04/20/2013	MBS Paydown 0.766794372		83,791	83,791	83,776	83,777	0	11	0	11	0	83,791	0	0	0	522	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		05/20/2013	MBS Paydown 0.732206194		69,176	69,176	69,164	69,164	0	8	0	8	0	69,176	0	0	0	539	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2013	MBS Paydown 0.692182267		80,048	80,048	80,033	80,034	0	11	0	11	0	80,048	0	0	0	748	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		04/15/2013	MBS Paydown 0.812898771		148,420	148,420	148,343	148,341	0	51	0	51	0	148,420	0	0	0	1,484	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		05/15/2013	MBS Paydown 0.776319987		164,605	164,605	164,520	164,517	0	64	0	64	0	164,605	0	0	0	2,058	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2013	MBS Paydown 0.743856852		146,084	146,084	146,009	146,007	0	56	0	56	0	146,084	0	0	0	2,191	03/17/2025	1FE
83080P AE 3	SKY FINANCIAL GP 5.35 04/01/2013		04/01/2013	Maturity 100.0		2,000,000	2,000,000	2,000,000	2,000,000	0	(3)	0	(3)	0	2,000,000	0	0	0	53,500	04/01/2013	2FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		04/25/2013	MBS Paydown 0.833721159		33,771	33,771	18,448	25,924	0	7,848	0	7,848	0	33,771	0	0	0	701	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		05/25/2013	MBS Paydown 0.827294751		21,522	21,522	11,756	21,356	0	166	0	166	0	21,522	0	0	0	558	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2013	MBS Paydown 0.819346552		26,619	26,619	14,540	22,828	0	3,790	0	3,790	0	26,619	0	0	0	829	05/25/2035	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		04/25/2013	MBS Paydown 0.86859885		125,821	125,821	120,395	120,448	0	2,171	0	2,171	0	125,821	0	0	0	105	03/25/2037	5FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		05/25/2013	MBS Paydown 0.785780214		165,637	165,637	158,494	158,564	0	3,271	0	3,271	0	165,637	0	0	0	188	03/25/2037	5FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2013	MBS Paydown 0.67122613		229,108	229,108	219,228	219,325	0	6,856	0	6,856	0	229,108	0	0	0	318	03/25/2037	5FE
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/30/2013	Sinking Fund Redemption 100.0		18,555	18,555	18,555	18,977	0	31	0	31	0	18,555	0	0	0	569	06/30/2022	2AM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		04/25/2013	MBS Paydown 0.35194967		30,259	30,259	21,181	20,527	0	3,439	0	3,439	0	30,259	0	0	0	51	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		05/25/2013	MBS Paydown 0.351681542		1,341	1,341	938	909	0	21	0	21	0	1,341	0	0	0	3	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2013	MBS Paydown 0.35114318		2,692	2,692	1,884	1,826	0	44	0	44	0	2,692	0	0	0	7	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		04/25/2013	MBS Paydown 0.43221332		92,002	92,002	71,071	69,183	0	18,959	0	18,959	0	92,002	0	0	0	1,658	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		05/25/2013	MBS Paydown 0.418980839		66,162	66,162	51,110	49,752	0	12,564	0	12,564	0	66,162	0	0	0	1,489	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2013	MBS Paydown 0.4034207		77,801	77,801	60,101	58,504	0	15,526	0	15,526	0	77,801	0	0	0	2,099	09/25/2035	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		04/25/2013	MBS Paydown 0.256341257		3,289	3,289	2,973	2,977	0	8	0	8	0	3,289	0	0	0	19	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		05/25/2013	MBS Paydown 0.254173698		4,053	4,053	3,663	3,669	0	15	0	15	0	4,053	0	0	0	34	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2013	MBS Paydown 0.251923411		4,208	4,208	3,803	3,809	0	21	0	21	0	4,208	0	0	0	47	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		04/25/2013	MBS Paydown 0.198846795		6,997	6,997	4,928	5,646	0	1,149	0	1,149	0	6,997	0	0	0	0	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		05/25/2013	MBS Paydown 0.196564903		7,987	7,987	5,625	6,445	0	159	0	159	0	7,987	0	0	0	0	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2013	MBS Paydown 0.19467041		6,631	6,631	4,670	5,351	0	150	0	150	0	6,631	0	0	0	0	04/25/2031	1FM
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		04/28/2013	MBS Paydown 0.006529377		6,203	6,203	6,199	6,195	51	0	0	51	0	6,203	0	0	0	0	08/28/2032	6*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		05/28/2013	MBS Paydown 0.006357159		1,722	1,722	1,721	1,720	2	0	0	2	0	1,722	0	0	0	0	08/28/2032	6*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		06/28/2013	MBS Paydown 0.005731705		6,255	6,255	6,251	6,247	8	0	0	8	0	6,255	0	0	0	0	08/28/2032	6*
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		04/25/2013	MBS Paydown 0.203397595		16,331	16,331	12,697	13,565	0	222	0	222	0	16,331	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		05/25/2013	MBS Paydown 0.201235963		15,131	15,131	11,765	12,569	0	262	0	262	0	15,131	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2013	MBS Paydown 0.198781447		17,182	17,182	13,359	14,272	0	349	0	349	0	17,182	0	0	0	0	01/25/2031	1AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		04/25/2013	MBS Paydown 0.299487805		74,107	74,107	74,315	73,789	0	16	0	16	0	74,107	0	0	0	1,336	05/25/2034	1FM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		05/25/2013	MBS Paydown 0.293436848		40,844	40,844	40,959	40,669	0	17	0	17	0	40,844	0	0	0	921	05/25/2034	1FM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		06/25/2013	MBS Paydown 0.287095865		42,802	42,802	42,922	42,618	0	22	0	22	0	42,802	0	0	0	1,158	05/25/2034	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)
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		04/25/2013	MBS Paydown 0.24793024		45,514	45,514	43,011	43,028	0	459	0	459	0	45,514	0	0	0	22	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		05/25/2013	MBS Paydown 0.24431269		28,940	28,940	27,349	27,360	0	125	0	125	0	28,940	0	0	0	22	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2013	MBS Paydown 0.24016077		33,215	33,215	31,389	31,401	0	197	0	197	0	33,215	0	0	0	32	06/25/2037	1Z
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2013	Sinking Fund Redemption 100.0		122,534	122,534	122,534	122,537	0	0	0	0	0	122,534	0	0	0	3,599	05/15/2014	2
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		04/20/2013	MBS Paydown 0.808333334		16,667	16,667	17,047	16,997	0	(37)	0	(37)	0	16,667	0	0	0	245	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		05/20/2013	MBS Paydown 0.0		1,616,667	1,616,667	1,653,547	1,648,684	0	(35,218)	0	(35,218)	0	1,616,667	0	0	0	29,613	05/20/2026	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		04/20/2013	MBS Paydown 0.983333333		16,667	16,667	16,664	16,664	0	0	0	0	0	16,667	0	0	0	69	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/20/2013	MBS Paydown 0.975		16,667	16,667	16,664	16,664	0	0	0	0	0	16,667	0	0	0	109	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2013	MBS Paydown 0.966666667		32,500	32,500	32,473	32,473	0	0	0	0	0	32,500	0	0	0	185	02/22/2038	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	04/15/2013	MBS Paydown 0.816666667		12,500	12,500	13,271	13,230	0	(48)	0	(48)	0	12,500	0	0	0	194	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2013	MBS Paydown 0.808333333		12,500	12,500	13,271	13,230	0	(62)	0	(62)	0	12,500	0	0	0	243	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	06/15/2013	MBS Paydown 0.8		12,500	12,500	13,271	13,230	0	(77)	0	(77)	0	12,500	0	0	0	297	06/15/2026	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		04/15/2013	MBS Paydown 0.971696774		21,806	21,806	21,806	21,806	0	0	0	0	0	21,806	0	0	0	159	01/15/2043	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		05/08/2013	Consent Fee		2,867	0	0	2,261,573	0	0	0	0	0	2,867	0	0	0	159	01/15/2043	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		05/15/2013	MBS Paydown 0.962207079		21,874	21,874	21,874	21,874	0	0	0	0	0	21,874	0	0	0	201	01/15/2043	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2013	MBS Paydown 0.952691002		21,935	21,935	0	21,935	0	1	0	1	0	21,935	0	0	0	243	01/15/2043	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		05/05/2013	Sinking Fund Redemption 100.0		25,898	25,898	25,898	25,898	0	0	0	0	0	25,898	0	0	0	73	04/05/2018	1Z
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		06/05/2013	Sinking Fund Redemption 100.0		34,138	34,138	34,138	34,138	0	0	0	0	0	34,138	0	0	0	172	04/05/2018	1Z
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		04/25/2013	MBS Paydown 0.380844525		9,894	9,894	7,989	7,192	0	226	0	226	0	9,894	0	0	0	41	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		05/25/2013	MBS Paydown 0.37907647		7,072	7,072	5,711	5,141	0	11	0	11	0	7,072	0	0	0	37	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2013	MBS Paydown 0.377841688		4,939	4,939	3,988	3,590	0	11	0	11	0	4,939	0	0	0	31	01/25/2046	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2013	MBS Paydown 0.197022516		5,908	5,908	4,667	5,834	0	74	0	74	0	5,908	0	0	0	16	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2013	Pass-Through Loss		0	4,554	3,597	0	0	0	0	0	0	0	0	0	0	12	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.194411757		5,781	5,781	4,567	5,707	0	74	0	74	0	5,781	0	0	0	19	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2013	Pass-Through Loss		0	4,662	3,683	0	0	0	0	0	0	0	0	0	0	15	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.19165271		5,862	5,862	4,565	5,784	0	78	0	78	0	5,862	0	0	0	23	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2013	Pass-Through Loss		0	5,174	4,029	0	0	0	0	0	0	0	0	0	0	20	07/25/2036	1FM
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033		04/25/2013	MBS Paydown 0.0		2,538,042	2,538,042	2,487,668	2,503,819	0	35,498	0	35,498	0	2,538,042	0	0	0	44,357	08/25/2033	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		04/25/2013	MBS Paydown 0.20013921		54,152	54,152	54,118	50,149	0	9	0	9	0	54,152	0	0	0	646	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		04/25/2013	Pass-Through Loss		0	10,543	10,537	0	0	0	0	0	0	0	0	0	0	126	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		05/25/2013	MBS Paydown 0.19625624		41,730	41,730	41,703	36,119	0	6	0	6	0	41,730	0	0	0	592	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		05/25/2013	Pass-Through Loss		0	4,866	4,863	0	0	0	0	0	0	0	0	0	0	69	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2013	MBS Paydown 0.19069937		61,789	61,789	61,750	51,690	0	9	0	9	0	61,789	0	0	0	1,017	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2013	Pass-Through Loss		0	4,894	4,890	0	0	0	0	0	0	0	0	0	0	81	03/25/2036	1FM
950840 AA 6	WESFARMERS LTD 6.998 04/10/2013	R	04/10/2013	Maturity 100.0		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	52,485	04/10/2013	1FE

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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)
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		04/20/2013	MBS Paydown 0.608913926		138,418	138,418	138,418	137,962	0	76	0	76	0	138,418	0	0	0	2,076	09/20/2025	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		05/20/2013	MBS Paydown 0.58221652		133,487	133,487	133,487	133,048	0	98	0	98	0	133,487	0	0	0	2,503	09/20/2025	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		06/20/2013	MBS Paydown 0.533805662		242,059	242,054	242,054	241,258	0	149	0	149	0	242,059	0	0	0	5,446	09/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		04/20/2013	MBS Paydown 0.859380986		54,590	54,590	54,590	54,423	0	(80)	0	(80)	0	54,590	0	0	0	394	03/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		05/20/2013	MBS Paydown 0.831993349		54,775	54,775	54,775	54,609	0	(75)	0	(75)	0	54,775	0	0	0	510	03/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		06/20/2013	MBS Paydown 0.806767339		50,452	50,452	50,452	50,298	0	(64)	0	(64)	0	50,452	0	0	0	575	03/20/2025	1FE
971807 AC 6	WILMINGTON TRUST 4.875 04/15/2013		04/15/2013	Maturity 100.0		2,000,000	2,000,000	1,986,420	1,999,932	0	507	0	507	0	2,000,000	0	0	0	48,750	04/15/2013	2FE
973582 AA 7	WINDSOR FINANCIN 5.881 07/15/2017		10/15/2012	Prior Period Adjustment		0	0	328,437	0	0	0	0	0	0	0	0	0	0	0	07/15/2017	4FE
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017		06/27/2013	Paydown 100.0		8,854	8,854	8,766	8,769	0	89	0	89	0	8,854	0	0	0	388	12/05/2017	3FE
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017		06/28/2013	Paydown 100.0		5,000	5,000	4,950	4,952	0	50	0	50	0	5,000	0	0	0	0	12/05/2017	3FE
98458P AB 1	YALE UNIVERSITY MTN 2.90 10/15/2014		05/31/2013	Partial Call 103.9415375		512,432	493,000	491,994	492,668	0	384	0	384	0	493,000	0	19,432	19,432	8,975	10/15/2014	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					87,145,980	89,015,495	86,370,319	103,356,518	116,399	900,443	0	1,016,842	0	87,084,879	0	61,101	61,101	1,731,776	XXX	XXX
8399997.	Total - Bonds - Part 4					122,362,286	124,255,761	122,584,575	138,899,882	120,945	506,765	0	627,710	0	122,301,185	0	61,101	61,101	2,741,516	XXX	XXX
8399999.	Total - Bonds					122,362,286	124,255,761	122,584,575	138,899,882	120,945	506,765	0	627,710	0	122,301,185	0	61,101	61,101	2,741,516	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
486606 40 3	KAYNE ANDERSON D 4.95 6/1/2018		05/13/2013	Call 25.125	420,000.000	10,552,500	0.00	10,499,000	10,488,985	0	11,480	0	11,480	0	10,500,000	0	52,500	52,500	173,250	XXX	RP1LFE
642222 ZZ 9	NEWBRIDGE BANC 5.00 SER A		06/03/2013	Call 1000.0	2,500.000	2,500,000	0.00	2,476,950	2,476,950	0	0	0	0	0	2,476,950	0	23,050	23,050	37,500	XXX	P4AZ
902973 88 2	US BANCORP 7.875 C		06/03/2013	Call 25.0	100,000.000	2,500,000	0.00	2,500,000	2,560,000	(60,000)	0	0	(60,000)	0	2,500,000	0	0	0	126,329	XXX	P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					15,552,500	XXX	15,475,950	15,525,935	(60,000)	11,480	0	(48,520)	0	15,476,950	0	75,550	75,550	337,079	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					15,552,500	XXX	15,475,950	15,525,935	(60,000)	11,480	0	(48,520)	0	15,476,950	0	75,550	75,550	337,079	XXX	XXX
8999999.	Total - Preferred Stocks					15,552,500	XXX	15,475,950	15,525,935	(60,000)	11,480	0	(48,520)	0	15,476,950	0	75,550	75,550	337,079	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
G79441 10 4	SEACO LTD	F	04/10/2013	Liquidation Dividend	0.000	52,188	XXX	0	0	0	0	0	0	0	0	0	52,188	52,188	0	XXX	L
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	04/15/2013	Book Value Adjustment	0.000	195,132	XXX	0	195,132	0	0	0	0	0	195,132	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	04/11/2013	Book Value Adjustment	0.000	241,205	XXX	0	241,205	0	0	0	0	0	241,205	0	0	0	0	XXX	U
086516 10 1	BEST BUY CO INC		04/05/2013	BERNSTEIN	15,000.000	370,639	XXX	364,089	177,750	0	0	0	0	0	177,750	0	192,889	192,889	2,550	XXX	L
086516 10 1	BEST BUY CO INC		04/08/2013	BERNSTEIN	10,000.000	251,907	XXX	242,726	118,500	0	0	0	0	0	118,500	0	133,407	133,407	3,400	XXX	L
086516 10 1	BEST BUY CO INC		04/30/2013	INTERSTATE GROUP	7,800.000	207,725	XXX	189,114	92,430	0	0	0	0	0	92,430	0	115,295	115,295	1,326	XXX	L
086516 10 1	BEST BUY CO INC		05/01/2013	INTERSTATE GROUP	45,000.000	1,165,636	XXX	1,091,043	533,250	0	0	0	0	0	533,250	0	632,386	632,386	7,650	XXX	L
302104 10 4	EXONE COMPANY		04/10/2013	FRIEDMAN BILLINGS RAMSEY	2,600.000	89,189	XXX	46,800	46,800	0	0	0	0	0	46,800	0	42,389	42,389	0	XXX	L
302104 10 4	EXONE COMPANY		04/30/2013	INTERSTATE GROUP	2,500.000	95,483	XXX	45,000	45,000	0	0	0	0	0	45,000	0	50,483	50,483	0	XXX	L
302104 10 4	EXONE COMPANY		05/14/2013	FRIEDMAN BILLINGS RAMSEY	1,230.000	58,487	XXX	22,140	22,140	0	0	0	0	0	22,140	0	36,347	36,347	0	XXX	L
423074 10 3	HJ HEINZ CO.		06/10/2013	Distribution	207,750.000	15,061,875	XXX	9,444,379	11,983,019	(2,538,640)	0	0	(2,538,640)	0	9,444,379	0	5,617,496	5,617,496	106,991	XXX	U
428236 10 3	HEWLETT-PACKARD CO.		05/24/2013	BERNSTEIN	31,750.000	774,217	XXX	1,315,450	452,437	89,218	0	0	89,218	0	541,655	0	232,562	232,562	8,382	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/08/2013	ISI GROUP	30,000.000	2,966,259	XXX	1,975,126	2,939,400	(964,274)	0	0	(964,274)	0	1,975,126	0	991,132	991,132	46,500	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/09/2013	ISI GROUP	20,000.000	1,985,654	XXX	1,297,041	1,959,600	(662,559)	0	0	(662,559)	0	1,297,041	0	688,612	688,612	31,000	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
494368 10 3	KIMBERLY-CLARK CORPORATION		04/10/2013	INTERSTATE GROUP	30,000.000	2,994,197	XXX	1,928,752	2,939,400	(1,010,648)	0	0	(1,010,648)	0	1,928,752	0	1,065,445	1,065,445	46,500	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/11/2013	INTERSTATE GROUP	20,000.000	2,017,325	XXX	1,274,513	1,959,600	(685,087)	0	0	(685,087)	0	1,274,513	0	742,811	742,811	31,000	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/11/2013	RAYMOND JAMES & ASSOCIATES	20,000.000	2,006,243	XXX	1,260,586	1,959,600	(699,014)	0	0	(699,014)	0	1,260,586	0	745,657	745,657	31,000	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/12/2013	INTERSTATE GROUP	15,000.000	1,517,667	XXX	942,889	1,469,700	(526,811)	0	0	(526,811)	0	942,889	0	574,779	574,779	23,250	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/18/2013	INTERSTATE GROUP	6,736.000	687,443	XXX	420,864	659,993	(239,129)	0	0	(239,129)	0	420,864	0	266,578	266,578	10,441	XXX	L
494368 10 3	KIMBERLY-CLARK CORPORATION		04/19/2013	INTERSTATE GROUP	58,264.000	6,149,843	XXX	3,589,039	2,998,707	590,332	0	0	590,332	0	3,589,039	0	2,560,804	2,560,804	90,309	XXX	L
693475 10 5	PNC FINANCIAL SERVICES GROUP		05/15/2013	BERNSTEIN	20,000.000	1,406,784	XXX	1,081,964	1,166,200	(84,236)	0	0	(84,236)	0	1,081,964	0	324,820	324,820	16,800	XXX	L
742718 10 9	PROCTER & GAMBLE COMPANY		05/28/2013	ISI GROUP	40,000.000	3,266,787	XXX	2,393,428	2,715,600	(322,172)	0	0	(322,172)	0	2,393,428	0	873,359	873,359	46,540	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/01/2013	INTERSTATE GROUP	20,000.000	1,217,971	XXX	2,568	1,232,400	(1,229,832)	0	0	(1,229,832)	0	2,568	0	1,215,403	1,215,403	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/02/2013	INTERSTATE GROUP	17,200.000	1,051,411	XXX	2,208	1,059,864	(1,057,656)	0	0	(1,057,656)	0	2,208	0	1,049,202	1,049,202	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/03/2013	INTERSTATE GROUP	1,467.000	89,252	XXX	188	90,397	(90,208)	0	0	(90,208)	0	188	0	89,064	89,064	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/09/2013	INTERSTATE GROUP	4,621.000	277,284	XXX	593	284,746	(284,153)	0	0	(284,153)	0	593	0	276,691	276,691	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/10/2013	INTERSTATE GROUP	40,000.000	2,422,454	XXX	5,136	334,799	(329,663)	0	0	(329,663)	0	5,136	0	2,417,318	2,417,318	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		04/11/2013	INTERSTATE GROUP	16,712.000	1,019,172	XXX	2,146	1,029,793	(1,027,648)	0	0	(1,027,648)	0	2,146	0	1,017,026	1,017,026	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/06/2013	INTERSTATE GROUP	15,000.000	906,613	XXX	1,926	924,300	(922,374)	0	0	(922,374)	0	1,926	0	904,687	904,687	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/07/2013	INTERSTATE GROUP	20,000.000	1,214,217	XXX	2,568	1,232,400	(1,229,832)	0	0	(1,229,832)	0	2,568	0	1,211,649	1,211,649	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/09/2013	INTERSTATE GROUP	15,000.000	913,042	XXX	1,926	924,300	(922,374)	0	0	(922,374)	0	1,926	0	911,116	911,116	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/10/2013	INTERSTATE GROUP	15,000.000	912,181	XXX	1,926	924,300	(922,374)	0	0	(922,374)	0	1,926	0	910,255	910,255	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/13/2013	INTERSTATE GROUP	15,000.000	905,461	XXX	1,926	924,300	(922,374)	0	0	(922,374)	0	1,926	0	903,535	903,535	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/14/2013	INTERSTATE GROUP	15,000.000	908,588	XXX	1,926	924,300	(922,374)	0	0	(922,374)	0	1,926	0	906,662	906,662	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		05/16/2013	INTERSTATE GROUP	5,000.000	303,760	XXX	642	308,100	(307,459)	0	0	(307,459)	0	642	0	303,118	303,118	0	XXX	L
92870X 30 9	VOLTARI CORP		04/24/2013	Stock Split 1.0 for 10.0	50,873.330	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					55,703,288	XXX	28,950,624	44,869,463	(17,221,342)	0	0	(17,221,342)	0	27,648,124	0	28,055,164	28,055,164	503,639	XXX	XXX
9799997	Total - Common Stocks - Part 4					55,703,288	XXX	28,950,624	44,869,463	(17,221,342)	0	0	(17,221,342)	0	27,648,124	0	28,055,164	28,055,164	503,639	XXX	XXX
9799999.	Total - Common Stocks					55,703,288	XXX	28,950,624	44,869,463	(17,221,342)	0	0	(17,221,342)	0	27,648,124	0	28,055,164	28,055,164	503,639	XXX	XXX
9899999.	Total - Preferred and Common Stocks					71,255,788	XXX	44,426,574	60,395,398	(17,281,342)	11,480	0	(17,269,862)	0	43,125,074	0	28,130,714	28,130,714	840,718	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					193,618,073	XXX	167,011,149	199,295,279	(17,160,397)	518,244	0	(16,642,153)	0	165,426,258	0	28,191,815	28,191,815	3,582,235	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 3.

SCHEDULE DB - PART A - SECTION 1

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

1 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)
Forwards - Other																						
1.5172 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1.	Currency	U. S. Bank		03/28/2013	10/03/2013	1	2,000,000	1.5172	0	0	0	(8,800)		(8,800)	0	(8,800)	0	0	5,099		0.40
1.5324 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1.	Currency	U. S. Bank		04/15/2013	10/16/2013	1	3,000,000	1.5324	0	0	0	32,400		32,400	0	32,400	0	0	8,216		0.60
1259999. Total-Forwards-Other											0	0	0	23,600	XXX	23,600	0	23,600	0	0	13,315	XXX	XXX
1269999. Total-Forwards											0	0	0	23,600	XXX	23,600	0	23,600	0	0	13,315	XXX	XXX
1439999. Total-Other											0	0	0	23,600	XXX	23,600	0	23,600	0	0	13,315	XXX	XXX
1449999. TOTAL											0	0	0	23,600	XXX	23,600	0	23,600	0	0	13,315	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

QE07

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
U. S. Bank	Y	N	0	32,400	(8,800)	23,600	32,400	(8,800)	23,600	13,315	13,315
0799999. Total NAIC 6 Designation			0	32,400	(8,800)	23,600	32,400	(8,800)	23,600	13,315	13,315
0999999. Totals			0	32,400	(8,800)	23,600	32,400	(8,800)	23,600	13,315	13,315

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates

General Interrogatories:

1. The activity for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....0 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	23	0	295,253	64,390	1,496,247	XXX
Bank of America	Miami, Florida		0.000	0	0	367,641	363,076	414,746	XXX
The Bank of Kentucky	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.000	0	0	50,000	50,000	50,000	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	161,337	132,665	148,967	XXX
Fifth Third Bank	Cincinnati, Ohio		0.150	0	139	628,860	548,580	548,580	XXX
Certificate of Deposit .15% 4-30-14			0.000	0	0	0	0	0	XXX
First Midwest	Waukegan, Illinois		0.000	0	0	6,323	343	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.110	20	0	75,027	75,034	75,040	XXX
Keybank	Albany, New York		0.000	0	0	399,693	399,693	399,693	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	277,537	205,893	156,410	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	302,741	352,414	235,404	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	580,935	391,238	8,010,782	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(35,400,125)	(43,710,547)	(23,548,432)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	50	36,597	36,597	36,597	XXX
Certificate of Deposit .20% 10-23-13			0.000	0	0	0	0	0	XXX
Royal Bank of Canada	Toronto, Canada		0.267	21,153	0	15,298,991	16,736,848	16,538,227	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	15,266,290	15,266,290	17,511,240	XXX
U.S Bank	Cincinnati, Ohio		0.000	0	0	131,145	131,145	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	2,156,738	2,152,985	6,368,385	XXX
0199999. Total Open Depositories		XXX	XXX	21,197	190	7,634,417	196,078	35,441,321	XXX
0399999. Total Cash on Deposit		XXX	XXX	21,197	190	7,634,417	196,078	35,441,321	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	88,185	89,931	76,331	XXX
0599999. Total Cash		XXX	XXX	21,197	190	7,722,602	286,009	35,517,652	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		06/30/2013	0.010	07/01/2013	33,602,856	0	4,792
8499999. Total - Sweep Accounts					33,602,856	0	4,792
8699999. Total - Cash Equivalents					33,602,856	0	4,792

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2013

NAIC Group Code.....84 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....92,703,877	90,616,410	25,839,488

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $.....0

2.32 Amount estimated using reasonable assumptions: ..... $.....0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $.....0