



QUARTERLY STATEMENT

As of June 30, 2013

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State, Country and Zip Code)	800-929-1500 (Area Code) (Telephone Number)
Mail Address	3250 Interstate Drive..... Richfield OH 44286 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State, Country and Zip Code)	800-929-1500 (Area Code) (Telephone Number)
Internet Web Site Address	www.nationalinterstate.com	
Statutory Statement Contact	Robert Paul Brooks (Name) rob.brooks@nationalinterstate.com (E-Mail Address)	330-659-8900 -1204 (Area Code) (Telephone Number) (Extension) 330-659-8904 (Fax Number)

OFFICERS

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

DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	David Warner Michelson
Gary Norman Monda	Terry Eugene Phillips	Bradford Lee Scofield	

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

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

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

Subscribed and sworn to before me This 2nd day of August	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No []

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	583,241,631		583,241,631	595,283,232
2. Stocks:				
2.1 Preferred stocks.....	10,466,578		10,466,578	5,094,761
2.2 Common stocks.....	196,459,331	192,399	196,266,932	179,946,568
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	15,648,995		15,648,995	15,693,715
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....3,756,298), cash equivalents (\$.....0) and short-term investments (\$.....13,339,441).....	17,095,739		17,095,739	18,658,195
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	23,069,417		23,069,417	21,713,639
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	845,981,692	192,399	845,789,292	836,390,110
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	5,638,235		5,638,235	5,981,039
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	13,731,531	1,594,438	12,137,093	9,980,869
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	158,487,327	212,597	158,274,730	131,368,564
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,266,960		6,266,960	6,119,909
16.2 Funds held by or deposited with reinsured companies.....	992,446		992,446	913,076
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	3,175,191		3,175,191	479,053
18.2 Net deferred tax asset.....	21,481,639		21,481,639	22,032,654
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	1,237,935		1,237,935	924,343
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	493,066		493,066	1,205,481
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	3,644,072	1,235,518	2,408,553	2,075,598
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,061,130,092	3,234,952	1,057,895,140	1,017,470,693
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,061,130,092	3,234,952	1,057,895,140	1,017,470,693

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Commission receivable.....	1,272,119		1,272,119	621,757
2502. Prepaid expenses.....	1,130,668	1,130,668	0	
2503. Receivable from insureds for deductible payments.....	1,094,460	104,850	989,610	105,642
2598. Summary of remaining write-ins for Line 25 from overflow page.....	146,824	0	146,824	1,348,199
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,644,072	1,235,518	2,408,553	2,075,598

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....64,447,825).....	280,345,649	266,206,397
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	62,682,188	60,883,895
4. Commissions payable, contingent commissions and other similar charges.....	10,501,638	8,820,793
5. Other expenses (excluding taxes, licenses and fees).....	8,815,050	7,143,330
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	4,822,879	5,590,814
7.1 Current federal and foreign income taxes (including \$......0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$......0 and interest thereon \$......0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....142,120,114 and including warranty reserves of \$......0 and accrued accident and health experience rating refunds including \$......0 for medical loss ratio rebate per the Public Health Service Act.....	134,098,382	121,869,462
10. Advance premium.....	749,641	592,016
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	28,456,427	12,084,169
13. Funds held by company under reinsurance treaties.....	217,743,150	215,733,550
14. Amounts withheld or retained by company for account of others.....	16,257,918	16,436,377
15. Remittances and items not allocated.....	6,345,015	1,459,305
16. Provision for reinsurance (including \$......0 certified).....	1,073,262	2,102,665
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	12,382,781	16,419,446
20. Derivatives.....		
21. Payable for securities.....	1,700,212	37,139
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$......0 and interest thereon \$......0.....		
25. Aggregate write-ins for liabilities.....	135,117	12,395,396
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	786,109,309	747,774,754
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	786,109,309	747,774,754
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	32,108,779	32,108,779
35. Unassigned funds (surplus).....	236,677,053	234,587,160
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	271,785,832	269,695,939
38. Totals (Page 2, Line 28, Col. 3).....	1,057,895,140	1,017,470,693

DETAILS OF WRITE-INS		
2501. Unearned rental income.....	33,488	33,512
2502. Payable for balance sheet guaranty.....	101,629	12,361,885
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	135,117	12,395,396
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....237,208,853).....	216,880,636	193,186,660	394,229,800
1.2 Assumed..... (written \$.....67,380,368).....	64,121,473	57,157,826	118,580,604
1.3 Ceded..... (written \$.....158,105,463).....	146,747,271	127,965,335	261,889,074
1.4 Net..... (written \$.....146,483,758).....	134,254,838	122,379,152	250,921,330
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....82,750,938):			
2.1 Direct.....	145,636,171	117,038,562	242,273,626
2.2 Assumed.....	31,750,917	33,133,689	55,878,290
2.3 Ceded.....	92,334,497	82,918,237	169,681,055
2.4 Net.....	85,052,592	67,254,014	128,470,861
3. Loss adjustment expenses incurred.....	16,944,866	15,075,479	27,722,954
4. Other underwriting expenses incurred.....	39,726,428	37,882,637	75,587,908
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	141,723,886	120,212,129	231,781,724
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(7,469,048)	2,167,022	19,139,606
INVESTMENT INCOME			
9. Net investment income earned.....	11,441,294	12,762,679	45,645,613
10. Net realized capital gains (losses) less capital gains tax of \$.....798,133.....	1,465,545	1,166,367	2,887,720
11. Net investment gain (loss) (Lines 9 + 10).....	12,906,839	13,929,046	48,533,333
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	173,920	206,293	410,977
14. Aggregate write-ins for miscellaneous income.....	(2,077,147)	(2,301,993)	(3,749,379)
15. Total other income (Lines 12 through 14).....	(1,903,227)	(2,095,700)	(3,338,402)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	3,534,564	14,000,368	64,334,537
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	3,534,564	14,000,368	64,334,537
19. Federal and foreign income taxes incurred.....	509,953	3,490,999	11,454,575
20. Net income (Line 18 minus Line 19) (to Line 22).....	3,024,611	10,509,369	52,879,962
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	269,695,939	293,613,704	293,613,704
22. Net income (from Line 20).....	3,024,611	10,509,369	52,879,962
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....695,791.....	(746,238)	4,225,485	(16,468,838)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(207,403)	(837,161)	(1,040,340)
27. Change in nonadmitted assets.....	(1,010,480)	(909,957)	2,511,531
28. Change in provision for reinsurance.....	1,029,403	(187,288)	(1,800,080)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(60,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	2,089,893	12,800,449	(23,917,765)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	271,785,832	306,414,153	269,695,939
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other.....	732,868	627,455	1,235,541
1402. Interest on funds held.....	(2,810,015)	(2,929,448)	(4,984,920)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(2,077,147)	(2,301,993)	(3,749,379)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

National Interstate Insurance Company
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.....	132,823,204	100,087,329	223,149,212
2. Net investment income.....	14,487,529	15,015,144	51,174,949
3. Miscellaneous income.....	(1,903,227)	(2,095,700)	(3,338,402)
4. Total (Lines 1 through 3).....	145,407,506	113,006,773	270,985,759
5. Benefit and loss related payments.....	71,139,761	58,284,184	121,171,039
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	52,288,371	50,680,370	104,124,919
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....798,133 tax on capital gains (losses).....	4,004,225	(2,180,304)	7,366,259
10. Total (Lines 5 through 9).....	127,432,357	106,784,251	232,662,217
11. Net cash from operations (Line 4 minus Line 10).....	17,975,149	6,222,523	38,323,542
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	80,242,393	69,697,686	176,737,985
12.2 Stocks.....	5,931,422	12,371,380	21,533,809
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	1,663,073	3,274,769	20,877
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	87,836,888	85,343,835	198,292,671
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	69,732,743	84,329,730	172,035,845
13.2 Stocks.....	26,565,767	2,252,723	23,821,801
13.3 Mortgage loans.....			
13.4 Real estate.....	199,984	427,720	542,098
13.5 Other invested assets.....	1,120,055	6,700,000	8,359,028
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	97,618,550	93,710,173	204,758,771
14. Net increase (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(9,781,662)	(8,366,338)	(6,466,100)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			60,000,000
16.6 Other cash provided (applied).....	(9,755,943)	20,335,522	42,927,109
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(9,755,943)	20,335,522	(17,072,891)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(1,562,456)	18,191,707	14,784,550
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	18,658,195	3,873,645	3,873,645
19.2 End of period (Line 18 plus Line 19.1).....	17,095,739	22,065,352	18,658,195

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

	State of Domicile	06-30-2013	12-31-2012
1. Net income state basis	Ohio	\$ 3,024,611	\$ 52,879,962
2. Effect of state prescribed practices		-	-
3. Effect of state permitted practices		-	-
4. Net income, NAIC SAP		<u>\$ 3,024,611</u>	<u>\$ 52,879,962</u>
5. Statutory surplus state basis	Ohio	\$ 271,785,832	\$ 269,695,939
6. Effect of state prescribed practices		-	-
7. Effect of state permitted practices		-	-
8. Statutory surplus, NAIC SAP		<u>\$ 271,785,832</u>	<u>\$ 269,695,939</u>

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months

\$ (1,318,360)

2. 12 months or longer

(1,090,386)

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

1. Less than 12 months

\$ 77,472,296

2. 12 months or longer

3,698,145
5. Based on cash flow projections received from external sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2013. The Company has the ability to hold such securities until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

- 3b. The Company does not have any repurchase agreement and/or securities lending transactions at June 30, 2013.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

No significant change.

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

A. Defined Benefit Plan

Not applicable

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

No significant change.

Note 14 – Contingencies

F. Other Contingencies

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

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfers and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurement

- A. Inputs Used for Assets and Liabilities Measured at Fair Value
1. Fair Value Measurements by Level 1, 2 and 3

Under fair value accounting, the Company must determine the appropriate level in the fair value hierarchy for each applicable measurement. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company's management is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value.

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

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

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

The following table provides information as of June 30, 2013 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Preferred Stock				
Industrial and Misc	\$ 3,718,450	\$ 2,836,200	\$ 962,500	\$ 7,517,150
Total Preferred Stocks	\$ 3,718,450	\$ 2,836,200	\$ 962,500	\$ 7,517,150
Bonds				
State and Local Government	\$ -	\$ -	\$ -	\$ -
Industrial and Misc	-	11,264,676	973,900	12,238,576
Residential Mortgage Backed		1,984,750		1,984,750
Trust Preferred (Hybrid) Securities	625,000	-	-	625,000
Total Bonds	\$ 625,000	\$ 13,249,426	\$ 973,900	\$ 14,848,326
Common Stock				
Industrial and Misc	\$ 34,013,571	\$ 1,799,990	\$ -	\$ 35,813,561
Mutual Funds	3,414,963	-	-	3,414,963
Total Common Stocks	\$ 37,428,534	\$ 1,799,990	\$ -	\$ 39,228,524
Total assets at fair value	\$ 41,771,984	\$ 17,885,616	\$ 1,936,400	\$ 61,594,000

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

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

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. During the three and six months ended June 30, 2013 there were three perpetual preferred stocks totaling \$0.1 million and one \$1.0 million redeemable preferred stock that transferred from Level 2 to Level 1 due to changes in trading activity.

During the three and six months ended June 30, 2012 there were four perpetual preferred stocks totaling \$45 thousand that transferred from Level 1 to Level 2, and for the six months ending June 30, 2012 there was a \$0.2 million redeemable preferred stock that transferred from Level 2 to Level 1 due to changes in trading activity.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the period ended June 30, 2013.

	Beginning Balance at 4/1/2013	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2013
Industrial and Misc Bonds	\$ 995,300	\$ -	\$ -	\$ -	\$ (21,400)	\$ -	\$ -	\$ -	\$ -	\$ 973,900
Industrial and Misc Preferred Stocks	962,500	-	-	-	-	-	-	-	-	962,500
Total	\$1,957,800	\$ -	\$ -	\$ -	\$ (21,400)	\$ -	\$ -	\$ -	\$ -	\$1,936,400

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the year ended June 30, 2013.

	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2013
Industrial and Misc Bonds	\$ -	\$ -	\$ -	\$ -	\$ (26,100)	\$1,000,000	\$ -	\$ -	\$ -	\$ 973,900
Industrial and Misc Preferred Stocks	-	-	-	-	(5,970)	968,470	-	-	-	962,500
Total	\$ -	\$ -	\$ -	\$ -	\$ (32,070)	\$1,968,470	\$ -	\$ -	\$ -	\$1,936,400

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the period ended June 30, 2012.

	Beginning Balance at 4/1/2012	Transfers into Level 3	Transfers out of Level 3 (b)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2012
Industrial and Misc Bonds	\$2,985,900	\$ -	\$ (3,000,000)	\$ -	\$ 14,100	\$ -	\$ -	\$ -	\$ -	\$ -
State and Local Gov Bonds	484,242	-	-	-	(3,528)	-	-	-	-	480,714
Industrial and Misc Preferred Stocks	470,250	-	-	-	7,650	-	-	-	-	477,900
Total	\$3,940,392	\$ -	\$ (3,000,000)	\$ -	\$ 18,222	\$ -	\$ -	\$ -	\$ -	\$ 958,614

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the year ended June 30, 2012.

	Beginning Balance at 1/1/2012	Transfers into Level 3 (a)	Transfers out of Level 3 (b)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2012
Industrial and Misc Bonds	\$ -	\$ 2,985,900	\$ (3,000,000)	\$ -	\$ 14,100	\$ -	\$ -	\$ -	\$ -	\$ -
State and Local Gov Bonds	441,234	-	-	-	39,480	-	-	-	-	480,714
Industrial and Misc Preferred Stocks	471,650	-	-	-	6,250	-	-	-	-	477,900
Total	\$ 912,884	\$ 2,985,900	\$ (3,000,000)	\$ -	\$ 59,830	\$ -	\$ -	\$ -	\$ -	\$ 958,614

- (a) Transfer into level 3 is the result of a non-investment grade security having a fair value lower than book value during the period.
- (b) Security is no longer measured and reported at fair value due to the security having an investment grade rating during the quarter ending June 30, 2012.

NOTES TO FINANCIAL STATEMENTS

3. Policy on Determining when Transfers between Levels are Recognized

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

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

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

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of financial instruments that are not traded in an active market, whose fair value is estimated by management based on inputs from independent financial institutions, which include non-binding broker quotes, which the Company believes reflects fair value, but for which the Company is unable to verify inputs to the valuation methodology. The Company obtained at least one quote or price per instrument from its brokers and pricing services for all Level 3 securities and did not adjust any quotes or prices that it obtained. The Company’s internal and affiliated investment professionals review these broker quotes using any recent trades, if such information is available, or market prices of similar investments. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable.

B. The Company has no additional fair value disclosures.

C. Other Fair Value Disclosures

The table below reflects, as of June 30, 2013, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	\$ 599,979,825	\$ 583,241,631	\$ 2,912,486	\$ 588,449,939	\$ 8,617,400	\$ -
Preferred stock	10,853,383	10,466,578	5,519,449	3,890,034	1,443,900	-
Common stock	39,228,524	39,228,524	37,428,534	1,799,990	-	-
Cash & Short term investments	17,095,739	17,095,739	17,095,739	-	-	-
Totals	\$ 667,157,471	\$ 650,032,472	\$ 62,956,208	\$ 594,139,963	\$ 10,061,300	\$ -

NOTES TO FINANCIAL STATEMENTS

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

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

D. Reasons Not Practical to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 –Losses and Loss Adjustment Expenses

Reserves as of December 31, 2012 were \$327,090,292. As of June 30, 2013, \$64,625,522 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$265,435,535 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$2,970,765 unfavorable prior year development since December 31, 2012 to June 30, 2013. The unfavorable development in 2013 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts more than the case and IBNR estimates carried at the end of the prior year. Management of the Company evaluates case and IBNR estimates based on data from a variety of sources including the Company's historical experience, knowledge of various factors, and industry data extrapolated from other insurers writing similar lines of business.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

B. Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐] No [☒ X]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒ X]
- 2.2

If yes, date of change:

.....
- 3.1

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

Yes [☐] No [☒ X]
- 3.2

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

- 4.1

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

Yes [☐] No [☒ X]
- 4.2

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

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

5.

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

Yes [☐] No [☒ X] N/A [☐]
-
-

- 6.1

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

12/31/2010.....
- 6.2

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

12/31/2010.....
- 6.3

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

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

By what department or departments?
Ohio Department of Insurance

- 6.5

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

Yes [☐] No [☐] N/A [☒ X]
- 6.6

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

Yes [☐] No [☐] N/A [☒ X]

- 7.1

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

Yes [☐] No [☒ X]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒ X]
- 8.2

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

- 8.3

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

Yes [☒ X] No [☐]
- 8.4

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

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [☒ X] No [☐]
- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]
- 9.21

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

- 9.3

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

Yes [☐] No [☒ X]
- 9.31

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

PART 1 - FINANCIAL

- 10.1

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

Yes [☒ X] No [☐]
- 10.2

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

\$.....413,209

PART 1 - INVESTMENT

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

Yes []No [X]

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

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

\$.....0

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

\$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X]No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$155,187,444	\$157,038,408
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$155,187,444	\$157,038,408
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

Yes []No [X]

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

Yes []No []

If no, attach a description with this statement.

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

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

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

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

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

Yes [X]No []

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

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

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

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

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

Yes []No [X]

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200 Cincinnati, OH 45202
137797	Elessar Investment Management	1111 Superior Ave., Suite 1310 Cleveland, OH 44101
16076	Ancora Advisors LLC	2000 Auburn Drive, Suite 300 Cleveland, OH 44122

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

Yes [X]No []

18.2 If no, list exceptions:

National Interstate Insurance Company
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

2.

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

Yes [] No [X]

3.1

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

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

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

Yes [] No [X]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

32.9 %

5.2

A&H cost containment percent

9.3 %

5.3

A&H expense percent excluding cost containment expenses

44.1 %

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

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

0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....L.....	1,834,395	1,626,662	968,563	1,594,711	4,685,072	3,775,918
2.	Alaska.....	AK.....L.....	3,330,949	3,238,945	516,862	394,383	4,226,731	2,917,723
3.	Arizona.....	AZ.....L.....	3,438,099	3,101,876	954,331	1,405,675	4,735,966	5,710,336
4.	Arkansas.....	AR.....L.....	857,928	515,210	1,693,405	691,373	3,357,518	1,667,061
5.	California.....	CA.....L.....	36,122,380	29,982,668	17,722,737	16,308,096	81,658,897	64,960,902
6.	Colorado.....	CO.....L.....	1,968,923	2,199,918	980,851	647,305	4,648,083	2,920,425
7.	Connecticut.....	CT.....L.....	5,887,813	4,832,886	1,799,527	1,577,058	11,556,945	11,021,673
8.	Delaware.....	DE.....L.....	931,886	1,303,735	2,171,243	1,137,521	10,123,352	8,429,951
9.	District of Columbia.....	DC.....L.....	(134)				18	2,079
10.	Florida.....	FL.....L.....	9,084,618	7,463,221	8,276,526	5,641,351	20,113,586	16,780,588
11.	Georgia.....	GA.....L.....	2,823,476	2,804,548	2,548,000	3,541,111	6,453,354	6,540,222
12.	Hawaii.....	HI.....L.....	6,305,486	6,020,958	3,882,346	2,032,114	15,694,509	18,424,244
13.	Idaho.....	ID.....L.....	3,793,088	3,328,129	806,987	540,689	4,731,434	2,705,259
14.	Illinois.....	IL.....L.....	3,977,015	6,317,894	2,083,070	3,222,504	15,209,892	12,700,655
15.	Indiana.....	IN.....L.....	3,007,289	3,057,370	1,009,071	1,129,766	5,533,099	5,375,749
16.	Iowa.....	IA.....L.....	565,981	7,757,530	2,019,049	1,077,773	11,932,541	7,709,431
17.	Kansas.....	KS.....L.....	4,699,898	3,362,375	524,906	921,174	5,114,945	3,928,359
18.	Kentucky.....	KY.....L.....	2,277,978	1,332,663	360,373	339,828	2,904,006	1,479,900
19.	Louisiana.....	LA.....L.....	1,443,091	1,706,052	729,102	1,761,885	2,938,531	3,659,291
20.	Maine.....	ME.....L.....	37,946	89,562	39,511	135,901	478,983	548,978
21.	Maryland.....	MD.....L.....	3,453,216	2,371,003	1,069,315	324,694	4,081,009	3,271,771
22.	Massachusetts.....	MA.....L.....	10,491,690	4,963,607	2,794,497	4,061,121	20,841,240	18,745,935
23.	Michigan.....	MI.....L.....	19,551	16,770	68,422		1,906	1,239
24.	Minnesota.....	MN.....L.....	3,052,405	2,965,101	515,062	507,189	4,869,721	3,592,345
25.	Mississippi.....	MS.....L.....	1,678,633	1,386,382	1,077,341	1,221,617	2,405,929	2,530,971
26.	Missouri.....	MO.....L.....	4,213,960	3,280,555	1,542,820	2,804,781	9,488,983	8,939,848
27.	Montana.....	MT.....L.....	2,358,567	2,431,999	2,136,619	2,414,311	2,558,271	2,564,171
28.	Nebraska.....	NE.....L.....	2,509,247	2,625,533	457,623	1,755,059	4,681,656	4,092,702
29.	Nevada.....	NV.....L.....	1,741,236	1,471,286	675,754	1,477,268	6,389,795	5,482,144
30.	New Hampshire.....	NH.....L.....	1,606,934	964,358	290,221	753,218	2,592,406	2,913,831
31.	New Jersey.....	NJ.....L.....	44,711	36,047	803,665	294,718	271,583	236,511
32.	New Mexico.....	NM.....L.....	400,977	603,654	182,006	227,078	764,180	835,168
33.	New York.....	NY.....L.....	21,496,551	22,373,468	6,325,208	5,835,329	40,292,486	31,423,605
34.	North Carolina.....	NC.....L.....	16,346,644	14,936,420	6,648,574	5,300,318	30,546,307	24,880,436
35.	North Dakota.....	ND.....L.....	352,415	319,758	64,060	495,883	390,092	1,787,407
36.	Ohio.....	OH.....L.....	6,258,542	6,915,410	3,163,794	1,427,999	13,684,243	14,755,735
37.	Oklahoma.....	OK.....L.....	3,867,894	2,688,887	1,127,757	1,617,044	4,109,471	3,006,810
38.	Oregon.....	OR.....L.....	1,385,736	740,088	437,630	379,478	2,403,515	2,030,115
39.	Pennsylvania.....	PA.....L.....	10,640,607	15,861,801	5,863,159	4,337,844	26,540,127	21,980,634
40.	Rhode Island.....	RI.....L.....	35,824	647,709	207,621	148,336	864,231	1,179,896
41.	South Carolina.....	SC.....L.....	1,400,450	1,495,877	1,029,566	(70,887)	3,132,029	2,319,265
42.	South Dakota.....	SD.....L.....	661,979	755,114	474,975	425,633	550,448	458,521
43.	Tennessee.....	TN.....L.....	10,904,948	6,630,326	3,832,645	2,211,045	12,317,813	8,826,355
44.	Texas.....	TX.....L.....	21,613,586	19,693,345	11,960,083	9,734,367	53,405,542	48,416,380
45.	Utah.....	UT.....L.....	7,005,511	4,365,300	470,650	856,557	6,328,821	4,590,428
46.	Vermont.....	VT.....L.....	183,769	146,181	141,589	390,317	1,243,449	1,512,868
47.	Virginia.....	VA.....L.....	5,302,261	4,393,626	1,270,398	1,133,791	7,465,088	6,220,262
48.	Washington.....	WA.....L.....	1,844,179	1,711,773	259,518	361,257	1,707,552	1,988,806
49.	West Virginia.....	WV.....L.....	219,544	78,444	98,244	69,703	841,896	344,692
50.	Wisconsin.....	WI.....L.....	3,517,124	3,056,903	777,567	1,390,089	7,060,191	6,252,165
51.	Wyoming.....	WY.....L.....	212,060	204,978	4,804	16,441	145,934	225,848
52.	American Samoa.....	AS.....N.....						
53.	Guam.....	GU.....N.....						
54.	Puerto Rico.....	PR.....N.....						
55.	US Virgin Islands.....	VI.....N.....						
56.	Northern Mariana Islands.....	MP.....N.....						
57.	Canada.....	CAN.....N.....						
58.	Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59.	Totals.....	(a).....51	237,208,853	220,173,905	104,857,649	96,001,816	488,073,373	416,665,608

DETAILS OF WRITE-INS

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania 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
Risiko 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	
QQAAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TCA	98-0627464	

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	22179.....	95-2801326.....	.....	.....	.....	Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	43753.....	31-1054123.....	.....	.....	.....	Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			31-1262960.....	.....	.....	.....	Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			31-0823725.....	.....	.....	.....	Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0606803.....	.....	.....	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0556144.....	.....	.....	.....	GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Caduceus Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0412245.....	.....	.....	.....	Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			98-0431601.....	.....	.....	.....	Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			06-1356481.....	.....	.....	.....	Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
.....			31-1475936.....	.....	.....	.....	AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			58-646032.....	.....	.....	.....	Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	63312.....	13-1935920.....	.....	.....	.....	Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			45-2969767.....	.....	.....	.....	Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
.....			26-4391696.....	.....	.....	.....	Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	93661.....	31-1021738.....	.....	.....	.....	Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			27-4078277.....	.....	.....	.....	Bay Bridge Marina Hemingway's Restaurant, LLC..	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.....
.....			27-0513333.....	.....	.....	.....	Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.....
.....			20-1246122.....	.....	.....	.....	Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
.....			45-3988240.....	.....	.....	.....	FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			20-4604276.....	.....	.....	.....	GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			45-5565693.....	.....	.....	.....	GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
.....			31-1391777.....	.....	.....	.....	GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	.....
.....			45-1144095.....	.....	.....	.....	GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
.....			26-3260520.....	.....	.....	.....	Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	67083.....	45-0252531.....	.....	.....	.....	Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....			52-2179330.....	.....	.....	.....	Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	63479.....	74-2180806 58-0869673 31-1422717 34-1017531 47-0717079	.....	.....	.....	United Teacher Associates, Ltd..... United Teacher Associates Insurance Company..... AAG Insurance Agency, Inc..... Ceres Group, Inc..... Continental General Corporation.....	TX..... TX..... KY..... DE..... NE.....	NIA..... IA..... NIA..... NIA..... NIA.....	AAG Holding Company, Inc..... United Teacher Associates, Ltd..... Great American Financial Resources, Inc..... Great American Financial Resources, Inc..... Ceres Group, Inc.....	Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	...100.000 ...100.000 ...100.000 ...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc.....	1.....
0084.....	American Financial Group, Inc.....	71404.....	47-0463747 47-0562685 34-1947042 31-1395344 42-1575938 27-3062314 45-4110027	.....	.....	.....	Continental General Insurance Company..... Continental Print & Photo Co..... QQAgency of Texas, Inc..... Great American Advisors, Inc..... Great American Holding, Inc..... Agricultural Services, LLC..... Unites States Commodities Producers LLC.....	OH..... NE..... TX..... OH..... OH..... OH..... MT.....	IA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	Continental General Corporation..... Continental General Corporation..... Ceres Group, Inc..... Great American Financial Resources, Inc..... American Financial Group, Inc..... Great American Holding, Inc..... Agricultural Services, LLC.....	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	...100.000 ...100.000 ...100.000 ...100.000 ...100.000 ...100.000 ...75.000	American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	14084.....	27-4395897 27-2354685	.....	.....	.....	Livestock Market Enhancement Risk Retention Group United States Livestock Producers, LLC.....	NV..... NV.....	IA..... NIA.....	Unites States Commodities Producers LLC..... Agricultural Services, LLC.....	Ownership..... Ownership.....	1.000 ...75.000	American Financial Group, Inc..... American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	14084.....	27-4395897	.....	.....	.....	Livestock Market Enhancement Risk Retention Group	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	99.000	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	35351.....	31-0912199	.....	.....	.....	American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	37990.....	31-0973761 59-1671722	.....	.....	.....	American Empire Insurance Company..... American Empire Underwriters, Inc..... GAI Australia Pty Ltd..... Great American International Insurance Limited.....	OH..... TX..... AUS..... IRL.....	IA..... NIA..... NIA..... IA.....	American Empire Surplus Lines Insurance Company American Empire Insurance Company..... Great American Holding, Inc..... Great American Holding, Inc.....	Ownership..... Ownership..... Ownership..... Ownership.....	...100.000 ...100.000 ...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	23418.....	73-0556513	.....	.....	.....	Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	15380.....	73-1406844	.....	.....	.....	Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	13794.....	38-3803661 30-0571535	.....	.....	.....	Mid-Continent Excess and Surplus Insurance Company Mid-Continent Specialty Insurance Services, Inc....	DE..... OK.....	IA..... NIA.....	Mid-Continent Casualty Company..... Mid-Continent Casualty Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	23426.....	73-0773259 98-0627464	.....	.....	.....	Oklahoma Surety Company..... Premier International Insurance Company.....	OH..... TCA.....	IA..... IA.....	Mid-Continent Casualty Company..... Great American Holding, Inc.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	16691.....	31-0501234 45-2969767 26-4391696	.....	.....	.....	Great American Insurance Company..... Aerielle IP Holdings, LLC..... Aerielle, LLC.....	OH..... OH..... DE.....	UIP..... NIA..... NIA.....	American Financial Group, Inc..... Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership..... Ownership.....	...100.000 ...37.500 ...37.500	American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc.....	 2..... 2.....
.....	.....	.....	31-1463075 59-2840291 20-5173494	.....	.....	.....	American Signature Underwriters, Inc..... Brothers Property Corporation..... Brothers Le Pavillon, LLC.....	OH..... OH..... DE.....	NIA..... NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company..... Brothers Property Corporation.....	Ownership..... Ownership..... Ownership.....	...100.000 ...80.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc..... American Financial Group, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q12.3			20-5173589				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V....	Ownership.....	...99.000	American Financial Group, Inc.....	
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	3.....
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693				GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	26832.....	95-1542353			Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	26344.....	15-6020948			Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	39896.....	61-0983091			Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1228726				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	10646.....	36-4079497			Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	37532.....	31-0954439			Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	41858.....	31-1036473			Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	22136.....	13-5539046			Great American Insurance Company of New York..	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	38024.....	31-0974853			Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc.....	4.....
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	38580.....	31-1288778			Great American Protection Insurance Company....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	31135.....	31-1209419			Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	33723.....	31-1237970			Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607394		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	UDP.....	Great American Insurance Company.....	Ownership.....	...51.700	American Financial Group, Inc.....	
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	5.....
0084.....	American Financial Group, Inc.....	32620.....	34-1607395				National Interstate Insurance Company.....	OH.....		National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	11051.....	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	41106.....	95-3623282				Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856				Vanliner Group, Inc.....	DE.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631				TransProtection Service Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Vanliner Reinsurance Limited.....	BMU.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5546054				Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-2226948				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			871850814.				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.....	
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			72-1331800				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4517754				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			32-0050970				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

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

Q12.4

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,296		0.0	
2. Allied lines.....	1,356,164	346,189	25.5	13.6
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	669,893	(45,367)	(6.8)	12.2
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....		(27,291)	0.0	
9. Inland marine.....	2,959,086	1,408,495	47.6	46.0
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....	8,294	686	8.3	19.0
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....	379,212	90,817	23.9	24.3
16. Workers' compensation.....	51,303,649	30,751,988	59.9	69.6
17.1. Other liability-occurrence.....	16,740,777	3,817,659	22.8	21.6
17.2. Other liability-claims made.....	182,908	123,019	67.3	(0.9)
17.3. Excess workers' compensation.....	5,400		0.0	
18.1. Products liability-occurrence.....			0.0	
18.2. Products liability-claims made.....			0.0	
19.1, 19.2. Private passenger auto liability.....	2,113,069	2,511,293	118.8	121.6
19.3, 19.4. Commercial auto liability.....	111,406,142	90,566,720	81.3	62.7
21. Auto physical damage.....	29,693,747	16,091,604	54.2	61.3
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	34,961	9	0.0	
26. Burglary and theft.....	11,427	351	3.1	31.2
27. Boiler and machinery.....	13,608		0.0	74.9
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	216,880,636	145,636,171	67.2	60.6
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	(4,211)	9,488	
2. Allied lines.....	773,778	1,376,875	1,148,206
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	562,943	866,610	758,149
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	1,619,232	3,263,366	3,045,588
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	(315)	(456)	13,163
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	81,678	81,678	
16. Workers' compensation.....	24,363,383	45,171,765	39,389,739
17.1. Other liability-occurrence.....	11,120,272	20,814,801	16,150,157
17.2. Other liability-claims made.....	(40)	(6,931)	410,205
17.3. Excess workers' compensation.....	10,889	10,889	10,889
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	1,073,384	2,178,648	2,394,830
19.3 19.4. Commercial auto liability.....	62,914,097	127,810,398	123,590,747
21. Auto physical damage.....	19,168,890	35,605,994	33,216,344
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	6,800	10,350	10,650
26. Burglary and theft.....	(944)	(784)	22,112
27. Boiler and machinery.....	7,139	16,162	13,126
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	121,696,975	237,208,853	220,173,905
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	60,811	80,846	141,657	29,301	73	29,374	49,230	203	60,415	109,848	17,720	(20,155)	(2,435)
2. 2011.....	28,076	43,049	71,125	14,938	172	15,110	27,055	439	38,542	66,036	13,917	(3,896)	10,021
3. Subtotals 2011 + Prior.....	88,887	123,895	212,782	44,239	245	44,484	76,285	642	98,957	175,884	31,637	(24,051)	7,586
4. 2012.....	30,137	84,171	114,308	18,339	1,803	20,142	29,377	1,346	58,830	89,553	17,579	(22,192)	(4,613)
5. Subtotals 2012 + Prior.....	119,024	208,066	327,090	62,578	2,048	64,626	105,662	1,988	157,787	265,437	49,216	(46,243)	2,973
6. 2013.....	XXX	XXX	XXX	XXX	21,434	21,434	XXX	25,020	52,572	77,592	XXX	XXX	XXX
7. Totals.....	119,024	208,066	327,090	62,578	23,482	86,060	105,662	27,008	210,359	343,029	49,216	(46,243)	2,973
8. Prior Year- End's Surplus As Regards Policyholders	269,696										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. 41.3 %	2. (22.2)%	3. 0.9 %
											Col. 13, Line 7 Line 8		
											4. 1.1 %		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

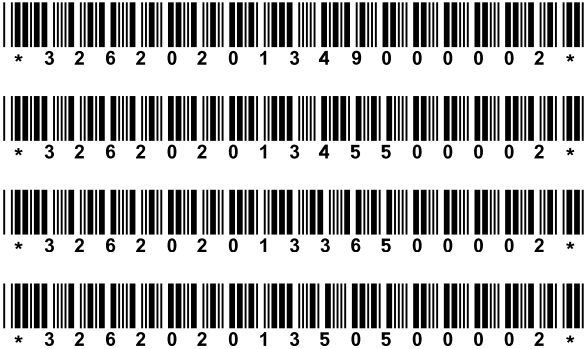
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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?	NO

Explanation:

1.
2.
3.
4.

Bar Code:



National Interstate Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous receivable.....	146,824	.....	.....146,824	1,348,199
2597. Summary of remaining write-ins for Line 25.....	146,824	0	146,824	1,348,199

National Interstate Insurance Company
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,693,715	15,628,006
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	199,984	542,098
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	244,704	476,389
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	15,648,994	15,693,715
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	15,648,994	15,693,715

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	21,713,639	13,164,908
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,120,055	8,359,028
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	235,723	189,703
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	23,069,417	21,713,639
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	23,069,417	21,713,639

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	780,524,064	797,705,907
2. Cost of bonds and stocks acquired.....	96,298,510	195,857,646
3. Accrual of discount.....	702,918	1,468,990
4. Unrealized valuation increase (decrease).....	(286,170)	(14,725,540)
5. Total gain (loss) on disposals.....	2,280,380	5,842,521
6. Deduct consideration for bonds and stocks disposed of.....	86,173,815	198,271,794
7. Deduct amortization of premium.....	3,161,645	6,443,746
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	16,703	909,920
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	790,167,540	780,524,064
11. Deduct total nonadmitted amounts.....	192,399	199,503
12. Statement value at end of current period (Line 10 minus Line 11).....	789,975,141	780,324,561

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	493,752,899	36,594,425	53,639,332	(2,470,457)	493,752,899	474,237,534		498,272,501
2. Class 2 (a).....	93,258,303	500,000	6,494,450	(3,117,009)	93,258,303	84,146,844		89,768,940
3. Class 3 (a).....	11,133,465		740,841	3,561,673	11,133,465	13,954,297		12,982,682
4. Class 4 (a).....	17,227,809	495,400	1,326,730	4,280,350	17,227,809	20,676,829		17,224,008
5. Class 5 (a).....	7,099,142		271,833	(3,766,993)	7,099,142	3,060,316		
6. Class 6 (a).....	548,506		43,254		548,506	505,252		598,005
7. Total Bonds.....	623,020,123	37,589,825	62,516,440	(1,512,436)	623,020,123	596,581,072	0	618,846,137
PREFERRED STOCK								
8. Class 1.....	1,500,000			(37)	1,500,000	1,499,963		624,932
9. Class 2.....	2,261,726	3,000,000	102,500	(193,029)	2,261,726	4,966,197		2,395,347
10. Class 3.....	1,812,770	1,000,000		(36,720)	1,812,770	2,776,050		1,812,669
11. Class 4.....	1,183,924	495,390	495,390	27	1,183,924	1,183,951		221,397
12. Class 5.....	13,371				13,371	13,371		13,371
13. Class 6.....	27,045				27,045	27,045		27,045
14. Total Preferred Stock.....	6,798,836	4,495,390	597,890	(229,758)	6,798,836	10,466,578	0	5,094,761
15. Total Bonds and Preferred Stock.....	629,818,959	42,085,215	63,114,330	(1,742,194)	629,818,959	607,047,650	0	623,940,898

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	13,339,441	XXX.....	13,339,441	510	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	23,562,907	20,607,508
2. Cost of short-term investments acquired.....	37,280,502	109,783,157
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	47,503,967	106,827,757
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,339,441	23,562,907
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	13,339,441	23,562,907

Sch. DB-Pt A-Verification

NONE

Sch. DB-Pt B-Verification

NONE

Sch. DB-Pt C-Sn 1

NONE

Sch. DB-Pt C-Sn 2

NONE

Sch. DB-Verification

NONE

Sch. E-Verification

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...04/15/2013	Snavely Building Co.....	.....	.....	.....80,009	83,207
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...05/15/2013	Kaczmar Architects Inc.....	.....	.....	.....1,452	1,500
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...05/15/2013	Lou Ritenour.....	.....	.....	.....48,008	48,214
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...06/15/2013	Lou Ritenour.....	.....	.....	.....51,593	51,704
0199999. Totals.....					0	0	181,062	184,625
0399999. Totals.....					0	0	181,062	184,625

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2					3	4	5	6	7	8	9	10
CUSIP Identification	Description					Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions													
156101 KK 2	CNTRL YORK SD-PRER 5.00 06/01/2020.....					.....	...06/10/2013	Defeasement.....	.....	.....320,374	315,000	394	1FE.....
156101 KS 5	CNTRL YORK SD-UNRE 5.00 06/01/2020.....					.....	...06/10/2013	Defeasement.....	.....	.....696,685	685,000	856	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....									1,017,059	1,000,000	1,250	XXX.....
Bonds - U.S. Special Revenue and Special Assessment													
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....					.....	...06/20/2013	BARCLAYS CAPITAL.....	.....	.....1,000,000	1,000,000	.....	1FE.....
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040.....					.....	...05/20/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....725,935	727,185	889	1.....
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039.....					.....	...04/24/2013	PIPER JAFFRAY / US BANCORP.....	.....	.....282,876	278,524	433	1.....
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041.....					.....	...06/12/2013	CANTOR FITZGERALD & CO.....	.....	.....966,245	990,228	660	1.....
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042.....					.....	...06/24/2013	ANCORA ADVISORS LLC.....	.....	.....741,707	772,675	1,116	1.....
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026.....					.....	...06/21/2013	ANCORA ADVISORS LLC.....	.....	.....1,862,656	1,820,000	4,095	1.....
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39.....					.....	...04/24/2013	CLARKE (G.X.) & CO.....	.....	.....1,973,750	1,911,622	3,717	1.....
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038.....					.....	...06/21/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....912,288	933,250	1,296	1.....
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039.....					.....	...05/17/2013	CLARKE (G.X.) & CO.....	.....	.....1,415,886	1,411,035	1,646	1.....
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039.....					.....	...06/24/2013	ANCORA ADVISORS LLC.....	.....	.....989,351	986,653	1,781	1.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....					.....	...06/20/2013	MORGAN KEEGAN.....	.....	.....1,000,000	1,000,000	.....	1FE.....
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....					.....	...05/31/2013	JP MORGAN SECURITIES INC.....	.....	.....1,000,000	1,000,000	.....	1FE.....
914353 A8 0	UNIV OF IL PREREF 5.00 04/01/2022.....					.....	...06/18/2013	Defeasement.....	.....	.....855,102	830,000	8,876	1FE.....
914353 C4 7	UNIV OF IL UNREF 5.00 04/01/2022.....					.....	...06/18/2013	Defeasement.....	.....	.....175,141	170,000	1,818	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....									13,900,938	13,831,171	26,329	XXX.....
Bonds - Industrial and Miscellaneous													
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....					R.....	...06/25/2013	CITIGROUP.....	.....	.....500,000	500,000	.....	2FE.....
22547R AA 2	CREDITCORP 12.00 07/15/2018.....					.....	...06/28/2013	JEFFERIES & CO.....	.....	.....495,400	500,000	.....	4FE.....
268648 AQ 5	EMC CORP 2.65 06/01/2020.....					.....	...06/12/2013	WILLIAM BLAIR & COMPANY.....	.....	.....759,848	760,000	615	1FE.....
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....					.....	...05/28/2013	GOLDMAN SACHS.....	.....	.....1,736,374	1,785,475	38	1Z.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....					.....	...05/29/2013	SANDLER & O'NEIL PARTNERS.....	.....	.....450,419	480,447	27	1Z.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....					.....	...06/21/2013	AMHERST SECURITIES CORP.....	.....	.....486,622	536,222	72	1AM.....
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23.....					.....	...06/14/2013	CITIGROUP.....	.....	.....1,996,918	2,000,000	.....	1FE.....
92343V AQ 7	VERIZON COMM INC 8.75 11/01/2018.....					.....	...05/14/2013	WILLIAM BLAIR & COMPANY.....	.....	.....1,346,040	1,000,000	3,889	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....									7,771,620	7,562,144	4,642	XXX.....
8399997.	Total - Bonds - Part 3.....									22,689,617	22,393,315	32,220	XXX.....
8399999.	Total - Bonds.....									22,689,617	22,393,315	32,220	XXX.....
Preferred Stocks - Industrial and Miscellaneous													
38145G 30 8	GOLDMAN SACHS GP J 5.50.....					.....	...04/18/2013	GOLDMAN SACHS.....	40,000.000	1,000,000	.....	.....	P3UFE.....
369622 ST 3	GEN ELEC CAP CRP C 5.25.....					.....	...05/29/2013	MORGAN STANLEY.....	1,000,000.000	1,000,000	.....	.....	P2UFE.....
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15.....					.....	...04/16/2013	JP MORGAN SECURITIES INC.....	1,000,000.000	1,000,000	.....	.....	P2UFE.....
642222 ZZ 9	NEWBRIDGE BANC 5.00 SER A.....					.....	...04/19/2013	Private Placement.....	500.000	495,390	.....	.....	P4AZ.....
693475 AM 7	PNC FINANCIAL 4.85 R.....					.....	...05/02/2013	JP MORGAN SECURITIES INC.....	1,000,000.000	1,000,000	.....	.....	P2UFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....									4,495,390	XXX.....	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....									4,495,390	XXX.....	0	XXX.....

QE04

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8999999.	Total - Preferred Stocks.....								4,495,390	.XXX	.0	.XXX
Common Stocks - Industrial and Miscellaneous												
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....		...05/29/2013	DEUTSCHE BANK.....		20,000.000	505,376	XXX.....		L.....
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....		...06/10/2013	RAYMOND JAMES & ASSOCIATES.....		2,000.000	49,736	XXX.....		L.....
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....		...06/11/2013	RAYMOND JAMES & ASSOCIATES.....		2,000.000	49,340	XXX.....		L.....
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....		...06/20/2013	STRATEGAS RESEARCH.....		5,000.000	116,551	XXX.....		L.....
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP.....		...05/28/2013	DEUTSCHE BANK.....		20,000.000	425,178	XXX.....		L.....
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP.....		...05/29/2013	DEUTSCHE BANK.....		13,800.000	285,584	XXX.....		L.....
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP.....		...06/20/2013	INTERSTATE GROUP.....		10,000.000	193,862	XXX.....		L.....
025676	20	6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		...05/08/2013	CANTOR FITZGERALD & CO.....		23.000	364	XXX.....		L.....
025676	20	6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		...06/05/2013	CANTOR FITZGERALD & CO.....		4,082.000	66,085	XXX.....		L.....
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....		...05/30/2013	DEUTSCHE BANK.....		10,000.000	57,399	XXX.....		L.....
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....		...05/31/2013	INTERSTATE GROUP.....		6,000.000	33,911	XXX.....		L.....
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....		...06/03/2013	DEUTSCHE BANK.....		2,500.000	14,072	XXX.....		L.....
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....		...06/04/2013	INTERSTATE GROUP.....		2,500.000	14,177	XXX.....		L.....
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....		...06/20/2013	INTERSTATE GROUP.....		20,000.000	111,036	XXX.....		L.....
03763V	10	2	APOLLO RESIDENTIAL MORTGAGE.....		...06/20/2013	INTERSTATE GROUP.....		20,000.000	337,628	XXX.....		L.....
03763V	10	2	APOLLO RESIDENTIAL MORTGAGE.....		...06/21/2013	INTERSTATE GROUP.....		5,000.000	84,410	XXX.....		L.....
03763V	10	2	APOLLO RESIDENTIAL MORTGAGE.....		...06/24/2013	INTERSTATE GROUP.....		5,000.000	82,218	XXX.....		L.....
03763V	10	2	APOLLO RESIDENTIAL MORTGAGE.....		...06/25/2013	DEUTSCHE BANK.....		8,000.000	131,862	XXX.....		L.....
037833	10	0	APPLE INC.....		...04/17/2013	INTERSTATE GROUP.....		150.000	60,850	XXX.....		L.....
037833	10	0	APPLE INC.....		...04/19/2013	INTERSTATE GROUP.....		150.000	59,172	XXX.....		L.....
037833	10	0	APPLE INC.....		...06/24/2013	RAYMOND JAMES & ASSOCIATES.....		250.000	100,727	XXX.....		L.....
037833	10	0	APPLE INC.....		...06/28/2013	RAYMOND JAMES & ASSOCIATES.....		250.000	98,375	XXX.....		L.....
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC.....		...04/02/2013	CANTOR FITZGERALD & CO.....		677.000	26,979	XXX.....		L.....
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....		1,027.000	47,345	XXX.....		L.....
06985P	10	0	BASIC ENERGY SERVICES INC.....		...04/23/2013	GREENTREE BROKERAGE.....		1,621.000	20,464	XXX.....		L.....
06985P	10	0	BASIC ENERGY SERVICES INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....		12.000	168	XXX.....		L.....
06985P	10	0	BASIC ENERGY SERVICES INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....		3,872.000	50,257	XXX.....		L.....
095229	10	0	BLUCORA INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....		6.000	107	XXX.....		L.....
095229	10	0	BLUCORA INC.....		...05/15/2013	GREENTREE BROKERAGE.....		1,619.000	28,824	XXX.....		L.....
095229	10	0	BLUCORA INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....		2,473.000	44,456	XXX.....		L.....
118255	10	8	BUCKEYE TECHNOLOGIES INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....		7.000	263	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/03/2013	INTERSTATE GROUP.....		20,000.000	206,432	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/07/2013	RAYMOND JAMES & ASSOCIATES.....		10,000.000	104,252	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/10/2013	INTERSTATE GROUP.....		10,000.000	102,877	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/11/2013	INTERSTATE GROUP.....		12,000.000	121,501	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/12/2013	INTERSTATE GROUP.....		7,500.000	74,519	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/20/2013	INTERSTATE GROUP.....		10,000.000	99,859	XXX.....		L.....
12673A	10	8	CYS INVESTMENTS INC.....		...06/24/2013	INTERSTATE GROUP.....		5,000.000	44,860	XXX.....		L.....

QE04.1

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12673A	10	8	CYS INVESTMENTS INC.....		...06/25/2013	DEUTSCHE BANK.....	7,000.000	62,915	XXX		L.....
140288	10	1	CAPLEASE INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	5,061.000	36,113	XXX		L.....
140288	10	1	CAPLEASE INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	5,010.000	43,784	XXX		L.....
14149F	10	9	CARDINAL FINANCIAL CORPORATION.....		...05/08/2013	CANTOR FITZGERALD & CO.....	18.000	280	XXX		L.....
14149F	10	9	CARDINAL FINANCIAL CORPORATION.....		...06/05/2013	CANTOR FITZGERALD & CO.....	2,003.000	30,459	XXX		L.....
14149F	10	9	CARDINAL FINANCIAL CORPORATION.....		...06/24/2013	CANTOR FITZGERALD & CO.....	2,985.000	43,981	XXX		L.....
17243V	10	2	CINEMARK HOLDINGS INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	11.000	338	XXX		L.....
17243V	10	2	CINEMARK HOLDINGS INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	1,776.000	51,381	XXX		L.....
19259P	30	0	COINSTAR INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	876.000	48,874	XXX		L.....
19259P	30	0	COINSTAR INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	524.000	30,442	XXX		L.....
22002T	10	8	CORPORATE OFFICE PROPERTIES.....		...05/08/2013	CANTOR FITZGERALD & CO.....	8.000	230	XXX		L.....
22002T	10	8	CORPORATE OFFICE PROPERTIES.....		...06/05/2013	CANTOR FITZGERALD & CO.....	1,555.000	40,324	XXX		L.....
227046	10	9	CROCS INC.....		...04/04/2013	GREENTREE BROKERAGE.....	1,849.000	27,382	XXX		L.....
227046	10	9	CROCS INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	10.000	165	XXX		L.....
227046	10	9	CROCS INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	2,326.000	40,160	XXX		L.....
278715	20	6	EBIX INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	21.000	411	XXX		L.....
278715	20	6	EBIX INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	2,584.000	51,259	XXX		L.....
278715	20	6	EBIX INC.....		...06/21/2013	CANTOR FITZGERALD & CO.....	4,427.000	40,909	XXX		L.....
292218	10	4	EMPLOYERS HOLDINGS INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	10.000	239	XXX		L.....
292218	10	4	EMPLOYERS HOLDINGS INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	1,678.000	41,428	XXX		L.....
29275Y	10	2	ENERSYS.....		...05/08/2013	CANTOR FITZGERALD & CO.....	6.000	285	XXX		L.....
29275Y	10	2	ENERSYS.....		...06/05/2013	CANTOR FITZGERALD & CO.....	907.000	45,648	XXX		L.....
320209	10	9	FIRST FINANCIAL BANCORP.....		...05/08/2013	CANTOR FITZGERALD & CO.....	18.000	279	XXX		L.....
320209	10	9	FIRST FINANCIAL BANCORP.....		...06/05/2013	CANTOR FITZGERALD & CO.....	2,111.000	32,150	XXX		L.....
320209	10	9	FIRST FINANCIAL BANCORP.....		...06/24/2013	CANTOR FITZGERALD & CO.....	3,011.000	44,465	XXX		L.....
337915	10	2	FIRSTMERIT CORPORATION.....		...05/08/2013	CANTOR FITZGERALD & CO.....	10.000	176	XXX		L.....
337915	10	2	FIRSTMERIT CORPORATION.....		...06/05/2013	CANTOR FITZGERALD & CO.....	1,733.000	32,637	XXX		L.....
343873	10	5	FLUSHING FINANCIAL CORPORATION.....		...04/26/2013	CANTOR FITZGERALD & CO.....	1,341.000	20,641	XXX		L.....
343873	10	5	FLUSHING FINANCIAL CORPORATION.....		...05/08/2013	CANTOR FITZGERALD & CO.....	13.000	204	XXX		L.....
343873	10	5	FLUSHING FINANCIAL CORPORATION.....		...05/21/2013	CANTOR FITZGERALD & CO.....	1,849.000	28,903	XXX		L.....
343873	10	5	FLUSHING FINANCIAL CORPORATION.....		...06/05/2013	CANTOR FITZGERALD & CO.....	2,839.000	44,382	XXX		L.....
35671D	85	7	FREEPORT-MCMORAN COPPER.....		...06/20/2013	DEUTSCHE BANK.....	10,000.000	276,524	XXX		L.....
35671D	85	7	FREEPORT-MCMORAN COPPER.....		...06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	141,340	XXX		L.....
35671D	85	7	FREEPORT-MCMORAN COPPER.....		...06/24/2013	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	269,501	XXX		L.....
378967	10	3	GLOBAL CASH ACCESS HOLDINGS.....		...05/08/2013	CANTOR FITZGERALD & CO.....	4,900.000	35,792	XXX		L.....
378967	10	3	GLOBAL CASH ACCESS HOLDINGS.....		...06/05/2013	CANTOR FITZGERALD & CO.....	5,188.000	34,122	XXX		L.....
391164	10	0	GREAT PLAINS ENERGY INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	8.000	193	XXX		L.....
391164	10	0	GREAT PLAINS ENERGY INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	1,304.000	29,151	XXX		L.....
431571	10	8	HILLENBRAND INC.....		...05/08/2013	CANTOR FITZGERALD & CO.....	7.000	171	XXX		L.....
431571	10	8	HILLENBRAND INC.....		...06/05/2013	CANTOR FITZGERALD & CO.....	1,274.000	30,404	XXX		L.....

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
450828 10 8	IBERIABANK CORPORATION.....			...05/08/2013	CANTOR FITZGERALD & CO.....	5.000	231	XXX.....		L.....
450828 10 8	IBERIABANK CORPORATION.....			...05/16/2013	GREENTREE BROKERAGE.....	597.000	28,886	XXX.....		L.....
450828 10 8	IBERIABANK CORPORATION.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,016.000	53,076	XXX.....		L.....
45768S 10 5	INNOSPEC INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	7.000	293	XXX.....		L.....
45768S 10 5	INNOSPEC INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,225.000	50,204	XXX.....		L.....
45774N 10 8	INNOPHOS HOLDINGS INC.....			...06/19/2013	GREENTREE BROKERAGE.....	2,448.000	120,386	XXX.....		L.....
45774N 10 8	INNOPHOS HOLDINGS INC.....			...06/26/2013	CANTOR FITZGERALD & CO.....	920.000	43,641	XXX.....		L.....
458334 10 9	INTER PARFUMS INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	10.000	295	XXX.....		L.....
458334 10 9	INTER PARFUMS INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,839.000	56,776	XXX.....		L.....
48020T 10 1	JONES GROUP INC/THE.....			...05/08/2013	CANTOR FITZGERALD & CO.....	6.000	82	XXX.....		L.....
48020T 10 1	JONES GROUP INC/THE.....			...06/05/2013	CANTOR FITZGERALD & CO.....	2,273.000	33,186	XXX.....		L.....
489170 10 0	KENNAMETAL INC.....			...06/26/2013	CANTOR FITZGERALD & CO.....	2,969.000	116,003	XXX.....		L.....
492914 10 6	KEY ENERGY SERVICES INC.....			...04/15/2013	GREENTREE BROKERAGE.....	4,820.000	34,213	XXX.....		L.....
492914 10 6	KEY ENERGY SERVICES INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	25.000	157	XXX.....		L.....
492914 10 6	KEY ENERGY SERVICES INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	5,381.000	33,605	XXX.....		L.....
492914 10 6	KEY ENERGY SERVICES INC.....			...06/24/2013	CANTOR FITZGERALD & CO.....	7,452.000	44,539	XXX.....		L.....
502403 20 7	LTX-CREDENCE CORPORATION.....			...05/08/2013	CANTOR FITZGERALD & CO.....	37.000	220	XXX.....		L.....
502403 20 7	LTX-CREDENCE CORPORATION.....			...05/22/2013	GREENTREE BROKERAGE.....	3,579.000	21,011	XXX.....		L.....
502403 20 7	LTX-CREDENCE CORPORATION.....			...06/05/2013	CANTOR FITZGERALD & CO.....	8,099.000	48,643	XXX.....		L.....
559079 20 7	MAGELLAN HEALTH SERVICES INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	11.000	559	XXX.....		L.....
559079 20 7	MAGELLAN HEALTH SERVICES INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,088.000	58,848	XXX.....		L.....
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....			...05/08/2013	CANTOR FITZGERALD & CO.....	32.000	253	XXX.....		L.....
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....			...06/05/2013	CANTOR FITZGERALD & CO.....	6,204.000	49,955	XXX.....		L.....
595137 10 0	MICROSEMI CORP.....			...04/04/2013	GREENTREE BROKERAGE.....	1,269.000	26,614	XXX.....		L.....
595137 10 0	MICROSEMI CORP.....			...05/08/2013	CANTOR FITZGERALD & CO.....	12.000	259	XXX.....		L.....
595137 10 0	MICROSEMI CORP.....			...06/05/2013	CANTOR FITZGERALD & CO.....	2,397.000	52,178	XXX.....		L.....
651824 10 4	NEWPORT CORP.....			...06/07/2013	GREENTREE BROKERAGE.....	8,909.000	121,242	XXX.....		L.....
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		R.....	...05/08/2013	CANTOR FITZGERALD & CO.....	8.000	286	XXX.....		L.....
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		R.....	...06/05/2013	CANTOR FITZGERALD & CO.....	1,376.000	50,809	XXX.....		L.....
678026 10 5	OIL STATES INTERNATIONAL INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	2.000	187	XXX.....		L.....
68213N 10 9	OMNICELL INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	12.000	222	XXX.....		L.....
68213N 10 9	OMNICELL INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	2,186.000	40,782	XXX.....		L.....
685564 10 6	ORBITAL SCIENCES CORPORATION.....			...05/08/2013	CANTOR FITZGERALD & CO.....	23.000	418	XXX.....		L.....
685564 10 6	ORBITAL SCIENCES CORPORATION.....			...06/05/2013	CANTOR FITZGERALD & CO.....	3,974.000	70,496	XXX.....		L.....
704549 10 4	PEABODY ENERGY CORPORATION.....			...06/19/2013	STIFEL NICOLAUS.....	18,000.000	298,141	XXX.....		L.....
704549 10 4	PEABODY ENERGY CORPORATION.....			...06/20/2013	STIFEL NICOLAUS.....	20,000.000	322,300	XXX.....		L.....
704549 10 4	PEABODY ENERGY CORPORATION.....			...06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	79,880	XXX.....		L.....
704549 10 4	PEABODY ENERGY CORPORATION.....			...06/24/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	74,879	XXX.....		L.....
716748 10 8	PETROQUEST ENERGY INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	7,409.000	36,104	XXX.....		L.....
716748 10 8	PETROQUEST ENERGY INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	7,333.000	35,336	XXX.....		L.....

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
716748 10 8	PETROQUEST ENERGY INC.....			...06/21/2013	CANTOR FITZGERALD & CO.....	8,660.000	36,184	XXX.....		L.....
740585 10 4	PREMIERE GLOBAL SERVICES INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	15.000	174	XXX.....		L.....
740585 10 4	PREMIERE GLOBAL SERVICES INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	2,650.000	31,218	XXX.....		L.....
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	10.000	283	XXX.....		L.....
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,707.000	50,354	XXX.....		L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....			...05/08/2013	CANTOR FITZGERALD & CO.....	22.000	388	XXX.....		L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....			...06/05/2013	CANTOR FITZGERALD & CO.....	3,711.000	56,633	XXX.....		L.....
781270 10 3	RUDOLPH TECHNOLOGIES INC.....			...05/01/2013	CANTOR FITZGERALD & CO.....	1,775.000	20,406	XXX.....		L.....
781270 10 3	RUDOLPH TECHNOLOGIES INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	59.000	629	XXX.....		L.....
781270 10 3	RUDOLPH TECHNOLOGIES INC.....			...06/05/2013	CANTOR FITZGERALD & CO.....	4,152.000	51,778	XXX.....		L.....
82735Q 10 2	SILVER BAY REALTY TRUST CORP.....			...03/28/2013	Spin Off 90187B101.....	1,220.000	18,436	XXX.....		L.....
860372 10 1	STEWART INFORMATION SERVICES.....			...04/19/2013	GREENTREE BROKERAGE.....	785.000	19,775	XXX.....		L.....
860372 10 1	STEWART INFORMATION SERVICES.....			...05/08/2013	CANTOR FITZGERALD & CO.....	7.000	200	XXX.....		L.....
860372 10 1	STEWART INFORMATION SERVICES.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,510.000	42,881	XXX.....		L.....
860372 10 1	STEWART INFORMATION SERVICES.....			...06/24/2013	CANTOR FITZGERALD & CO.....	1,709.000	43,048	XXX.....		L.....
86181Q 10 2	STONEGATE MORTGAGE CORP.....			...05/08/2013	FRIEDMAN BILLINGS RAMSEY.....	55,555.000	999,990	XXX.....		A.....
86183P 10 2	STONERIDGE INC.....			...06/06/2013	CANTOR FITZGERALD & CO.....	6,196.000	68,398	XXX.....		L.....
86183P 10 2	STONERIDGE INC.....			...06/07/2013	GREENTREE BROKERAGE.....	6,205.000	69,637	XXX.....		L.....
86183P 10 2	STONERIDGE INC.....			...06/24/2013	CANTOR FITZGERALD & CO.....	4,106.000	42,283	XXX.....		L.....
871237 10 3	SYKES ENTERPRISES INC.....			...06/06/2013	CANTOR FITZGERALD & CO.....	4,427.000	69,299	XXX.....		L.....
871237 10 3	SYKES ENTERPRISES INC.....			...06/07/2013	GREENTREE BROKERAGE.....	4,345.000	69,176	XXX.....		L.....
878742 20 4	TECK RESOURCES LTD-CLS B.....		I.....	...06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	7,000.000	147,828	XXX.....		L.....
878742 20 4	TECK RESOURCES LTD-CLS B.....		I.....	...06/25/2013	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	313,346	XXX.....		L.....
878742 20 4	TECK RESOURCES LTD-CLS B.....		I.....	...06/26/2013	BERNSTEIN.....	5,000.000	105,097	XXX.....		L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			...06/18/2013	INTERSTATE GROUP.....	25,000.000	273,108	XXX.....		L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			...06/20/2013	RAYMOND JAMES & ASSOCIATES.....	20,000.000	212,028	XXX.....		L.....
903236 10 7	URS CORPORATION.....			...05/08/2013	CANTOR FITZGERALD & CO.....	792.000	35,589	XXX.....		L.....
903236 10 7	URS CORPORATION.....			...06/05/2013	CANTOR FITZGERALD & CO.....	836.000	39,384	XXX.....		L.....
92046N 10 2	VALUECLICK INC.....			...05/08/2013	CANTOR FITZGERALD & CO.....	7.000	186	XXX.....		L.....
92672A 10 1	VIEWPOINT FINANCIAL GROUP IN.....			...04/29/2013	GREENTREE BROKERAGE.....	4,923.000	90,397	XXX.....		L.....
92672A 10 1	VIEWPOINT FINANCIAL GROUP IN.....			...05/08/2013	CANTOR FITZGERALD & CO.....	9.000	176	XXX.....		L.....
92672A 10 1	VIEWPOINT FINANCIAL GROUP IN.....			...06/05/2013	CANTOR FITZGERALD & CO.....	1,557.000	29,278	XXX.....		L.....
929566 10 7	WABASH NATIONAL CORPORATION.....			...05/10/2013	CANTOR FITZGERALD & CO.....	762.000	7,484	XXX.....		L.....
929566 10 7	WABASH NATIONAL CORPORATION.....			...05/13/2013	CANTOR FITZGERALD & CO.....	849.000	8,342	XXX.....		L.....
929566 10 7	WABASH NATIONAL CORPORATION.....			...05/14/2013	CANTOR FITZGERALD & CO.....	10,699.000	108,226	XXX.....		L.....
929566 10 7	WABASH NATIONAL CORPORATION.....			...06/05/2013	CANTOR FITZGERALD & CO.....	4,271.000	42,772	XXX.....		L.....
929566 10 7	WABASH NATIONAL CORPORATION.....			...06/21/2013	CANTOR FITZGERALD & CO.....	3,728.000	35,434	XXX.....		L.....
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		F.....	...05/08/2013	CANTOR FITZGERALD & CO.....	9.000	408	XXX.....		L.....
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		F.....	...05/30/2013	CANTOR FITZGERALD & CO.....	276.400		XXX.....		L.....
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		F.....	...05/30/2013	MORGAN STANLEY & CO.....	241.600		XXX.....		L.....

QE04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F.....	...06/05/2013	CANTOR FITZGERALD & CO.....	1,674.000	66,959	XXX.....	.....	L.....
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD.....	.....	...06/05/2013	CANTOR FITZGERALD & CO.....	2,767.000	54,487	XXX.....	.....	A.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					10,776,008	XXX.....	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
92206# 10 5	VANLINER GROUP, INC.....	.....	...06/30/2013	UNIGROUP, INC.....		4,519,874	XXX.....		K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					4,519,874	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					15,295,882	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....					15,295,882	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					19,791,272	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					42,480,889	XXX.....	32,220	XXX.....

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

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05	36241L	S7	2	GNJO PL 783242 SEQ 3.00 02/15/2026.....	04/15/2013	MBS Paydown 0.7240905.....	10,999	10,999	11,625	11,572	.....	.....(43)	.....	.....(43)	.....	.....10,999	.....	.....	.....0	110	02/15/2026	1.....
	36241L	S7	2	GNJO PL 783242 SEQ 3.00 02/15/2026.....	05/15/2013	MBS Paydown 0.71284562.....	11,470	11,470	12,122	12,067	.....	.....(57)	.....	.....(57)	.....	.....11,470	.....	.....	.....0	143	02/15/2026	1.....
	36241L	S7	2	GNJO PL 783242 SEQ 3.00 02/15/2026.....	06/15/2013	MBS Paydown 0.68694986.....	26,414	26,414	27,916	27,789	.....	.....(645)	.....	.....(645)	.....	.....26,414	.....	.....	.....0	396	02/15/2026	1.....
	38373A	D9	4	GNR 2009-69 PV PAC 4.00 08/20/2039.....	04/20/2013	MBS Paydown 0.3118542.....	10,212	10,212	10,740	10,683	.....	.....(168)	.....	.....(168)	.....	.....10,212	.....	.....	.....0	136	08/20/2039	1.....
	38373A	D9	4	GNR 2009-69 PV PAC 4.00 08/20/2039.....	05/20/2013	MBS Paydown 0.29708845.....	9,893	9,893	10,405	10,350	.....	.....(186)	.....	.....(186)	.....	.....9,893	.....	.....	.....0	165	08/20/2039	1.....
	38373A	D9	4	GNR 2009-69 PV PAC 4.00 08/20/2039.....	06/20/2013	MBS Paydown 0.28395592.....	8,799	8,799	9,254	9,205	.....	.....(157)	.....	.....(157)	.....	.....8,799	.....	.....	.....0	176	08/20/2039	1.....
	38375C	6N	5	GNR 2012-116 PG PAC 2.00 10/20/2040.....	04/20/2013	MBS Paydown 0.9682389.....	3,255	3,255	3,341	3,338	.....	.....(4)	.....	.....(4)	.....	.....3,255	.....	.....	.....0	16	10/20/2040	1.....
	38375C	6N	5	GNR 2012-116 PG PAC 2.00 10/20/2040.....	05/20/2013	MBS Paydown 0.96252497.....	3,428	3,428	3,519	3,516	.....	.....(6)	.....	.....(6)	.....	.....3,428	.....	.....	.....0	23	10/20/2040	1.....
	38375C	6N	5	GNR 2012-116 PG PAC 2.00 10/20/2040.....	06/20/2013	MBS Paydown 0.95652557.....	3,600	3,600	3,695	3,692	.....	.....(9)	.....	.....(9)	.....	.....3,600	.....	.....	.....0	30	10/20/2040	1.....
	38375G	2G	5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....	04/20/2013	MBS Paydown 0.95545904.....	7,954	7,954	7,949	7,949	.....	.....1	.....	.....1	.....	.....7,954	.....	.....	.....0	40	09/20/2040	1.....
	38375G	2G	5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....	05/20/2013	MBS Paydown 0.94850351.....	8,312	8,312	8,307	8,307	.....	.....1	.....	.....1	.....	.....8,312	.....	.....	.....0	52	09/20/2040	1.....
	38375G	2G	5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....	06/20/2013	MBS Paydown 0.94125283.....	8,665	8,665	8,659	8,659	.....	.....1	.....	.....1	.....	.....8,665	.....	.....	.....0	65	09/20/2040	1.....
	38375Q	EX	3	GNR 2008-33 PA PAC 4.00 03/20/2036.....	04/20/2013	MBS Paydown 0.1171175.....	44,742	44,742	45,846	44,977	.....	.....(195)	.....	.....(195)	.....	.....44,742	.....	.....	.....0	597	03/20/2036	1.....
	38375Q	EX	3	GNR 2008-33 PA PAC 4.00 03/20/2036.....	05/20/2013	MBS Paydown 0.09954433.....	52,720	52,720	54,021	52,996	.....	.....(323)	.....	.....(323)	.....	.....52,720	.....	.....	.....0	879	03/20/2036	1.....
	38375Q	EX	3	GNR 2008-33 PA PAC 4.00 03/20/2036.....	06/20/2013	MBS Paydown 0.08340444.....	48,420	48,420	49,615	48,674	.....	.....(328)	.....	.....(328)	.....	.....48,420	.....	.....	.....0	968	03/20/2036	1.....
	38376E	VJ	1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....	04/16/2013	MBS Paydown 0.3792851.....	29,495	29,495	30,903	30,664	.....	.....(382)	.....	.....(382)	.....	.....29,495	.....	.....	.....0	393	04/16/2039	1.....
	38376E	VJ	1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....	05/16/2013	MBS Paydown 0.36606129.....	26,646	26,646	27,918	27,702	.....	.....(321)	.....	.....(321)	.....	.....26,646	.....	.....	.....0	444	04/16/2039	1.....
	38376E	VJ	1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....	06/16/2013	MBS Paydown 0.35481403.....	22,663	22,663	23,745	23,561	.....	.....(194)	.....	.....(194)	.....	.....22,663	.....	.....	.....0	453	04/16/2039	1.....
	38376G	TM	2	GNR 2010-102 AD SEQ 3.581 11/16/39.....	05/16/2013	MBS Paydown 0.99732537.....	5,349	5,349	5,550	5,463	.....	.....(2,656)	.....	.....(2,656)	.....	.....5,349	.....	.....	.....0	80	11/16/2039	1.....
	38376G	TM	2	GNR 2010-102 AD SEQ 3.581 11/16/39.....	06/16/2013	MBS Paydown 0.85973036.....	275,190	275,190	285,492	281,034	.....	.....(10,933)	.....	.....(10,933)	.....	.....275,190	.....	.....	.....0	4,927	11/16/2039	1.....
	38376X	L5	0	GNR 2010-31 AP PAC 4.00 08/20/38.....	04/20/2013	MBS Paydown 0.73122925.....	24,164	24,164	25,141	24,933	.....	.....(45)	.....	.....(45)	.....	.....24,164	.....	.....	.....0	322	08/20/2038	1.....
	38376X	L5	0	GNR 2010-31 AP PAC 4.00 08/20/38.....	05/20/2013	MBS Paydown 0.71871145.....	31,295	31,295	32,560	32,291	.....	.....(78)	.....	.....(78)	.....	.....31,295	.....	.....	.....0	522	08/20/2038	1.....
	38376X	L5	0	GNR 2010-31 AP PAC 4.00 08/20/38.....	06/20/2013	MBS Paydown 0.68966939.....	72,605	72,605	75,541	74,916	.....	.....(1,201)	.....	.....(1,201)	.....	.....72,605	.....	.....	.....0	1,452	08/20/2038	1.....
	38377E	NN	0	GNR 2010-42 NH PAC 4.00 04/20/39.....	04/20/2013	MBS Paydown 0.60428501.....	48,635	48,635	50,473	50,051	.....	.....(570)	.....	.....(570)	.....	.....48,635	.....	.....	.....0	648	04/20/2039	1.....
	38377E	NN	0	GNR 2010-42 NH PAC 4.00 04/20/39.....	05/20/2013	MBS Paydown 0.57390442.....	60,761	60,761	63,058	62,530	.....	.....(1,083)	.....	.....(1,083)	.....	.....60,761	.....	.....	.....0	1,013	04/20/2039	1.....
	38377E	NN	0	GNR 2010-42 NH PAC 4.00 04/20/39.....	06/20/2013	MBS Paydown 0.55292605.....	41,957	41,957	43,543	43,178	.....	.....(508)	.....	.....(508)	.....	.....41,957	.....	.....	.....0	839	04/20/2039	1.....
	38377L	ZD	3	GNR 2010-127 NH PAC 3.00 02/20/39.....	04/20/2013	MBS Paydown 0.81151488.....	19,470	19,470	20,057	19,918	.....	.....(25)	.....	.....(25)	.....	.....19,470	.....	.....	.....0	195	02/20/2039	1.....
	38377L	ZD	3	GNR 2010-127 NH PAC 3.00 02/20/39.....	05/20/2013	MBS Paydown 0.80183344.....	19,363	19,363	19,947	19,809	.....	.....(33)	.....	.....(33)	.....	.....19,363	.....	.....	.....0	242	02/20/2039	1.....
	38377L	ZD	3	GNR 2010-127 NH PAC 3.00 02/20/39.....	06/20/2013	MBS Paydown 0.79220517.....	19,257	19,257	19,837	19,700	.....	.....(41)	.....	.....(41)	.....	.....19,257	.....	.....	.....0	289	02/20/2039	1.....
	38377M	G4	2	GNR 2010-147 BA PAC 3.50 02/20/2038.....	04/20/2013	MBS Paydown 0.09637506.....	79,945	79,945	83,030	80,226	.....	.....(645)	.....	.....(645)	.....	.....79,945	.....	.....	.....0	933	02/20/2038	1.....
	38377M	G4	2	GNR 2010-147 BA PAC 3.50 02/20/2038.....	05/20/2013	MBS Paydown 0.04167445.....	109,401	109,401	113,623	109,786	.....	.....(1,260)	.....	.....(1,260)	.....	.....109,401	.....	.....	.....0	1,595	02/20/2038	1.....
	38377M	G4	2	GNR 2010-147 BA PAC 3.50 02/20/2038.....	06/20/2013	MBS Paydown 0.0.....	83,349	83,349	86,566	83,642	.....	.....(1,111)	.....	.....(1,111)	.....	.....83,349	.....	.....	.....0	1,459	02/20/2038	1.....
	38377W	W9	1	GNR 2011-106 ME PAC 3.00 06/20/38.....	04/20/2013	MBS Paydown 0.7431242.....	107,128	107,128	112,082	110,381	.....	.....(850)	.....	.....(850)	.....	.....107,128	.....	.....	.....0	1,071	06/20/2038	1.....
	38377W	W9	1	GNR 2011-106 ME PAC 3.00 06/20/38.....	05/20/2013	MBS Paydown 0.70271186.....	122,045	122,045	127,690	125,752	.....	.....(1,676)	.....	.....(1,676)	.....	.....122,045	.....	.....	.....0	1,526	06/20/2038	1.....
	38377W	W9	1	GNR 2011-106 ME PAC 3.00 06/20/38.....	06/20/2013	MBS Paydown 0.65716176.....	137,561	137,561	143,924	141,739	.....	.....(2,595)	.....	.....(2,595)	.....	.....137,561	.....	.....	.....0	2,063	06/20/2038	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
0599999.	Total - Bonds - U.S. Government.....							1,595,160	1,595,160	1,657,694	1,631,050	0	(28,327)	0	(28,327)	0	1,595,160	0	0	0	24,263	XXX...	XXX....

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

156101	HC	4	CENTRAL YORK PA SD 5.00 06/01/2020.....	....	06/10/2013	Defeasement.....		1,017,059	1,000,000	1,060,790	1,019,202		(4,924)		(4,924)		1,017,063		(4)	(4)	26,250	06/01/2020	1FE....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....							1,017,059	1,000,000	1,060,790	1,019,202	0	(4,924)	0	(4,924)	0	1,017,063	0	(4)	(4)	26,250	XXX...	XXX....

Bonds - U.S. Special Revenue and Special Assessment

196479	TZ	2	CO HSG SF PR I AA 5.00 11/01/2028.....	....	05/01/2013	Sinking Fund Redemption 100.0.		30,000	30,000	32,489	32,089		(1,984)		(1,984)		30,000			0	750	11/01/2028	1FE....
20281P	BZ	4	CMWLTH FING AUTH PA A 5.592 06/01/2017.....	....	06/25/2013	Payment on Intercompany Balance		848,535	750,000	750,750	750,473		(49)		(49)		750,450		98,085	98,085	23,766	06/01/2017	1FE....
3128M1	CK	3	FGCI G11974 PT 5.50 05/01/2021.....	....	04/15/2013	MBS Paydown 0.1079642.....		10,808	10,808	10,960	10,892		(36)		(36)		10,808			0	198	05/01/2021	1.....
3128M1	CK	3	FGCI G11974 PT 5.50 05/01/2021.....	....	05/15/2013	MBS Paydown 0.10394408.....		9,166	9,166	9,295	9,237		(24)		(24)		9,166			0	210	05/01/2021	1.....
3128M1	CK	3	FGCI G11974 PT 5.50 05/01/2021.....	....	06/15/2013	MBS Paydown 0.10035078.....		8,193	8,193	8,308	8,257		(18)		(18)		8,193			0	225	05/01/2021	1.....
3128MB	DN	4	FGCI G12609 PT 5.50 04/01/2022.....	....	04/15/2013	MBS Paydown 0.12116713.....		8,885	8,885	9,051	8,969		(21)		(21)		8,885			0	163	04/01/2022	1.....
3128MB	DN	4	FGCI G12609 PT 5.50 04/01/2022.....	....	05/15/2013	MBS Paydown 0.11332169.....		15,691	15,691	15,985	15,839		(116)		(116)		15,691			0	360	04/01/2022	1.....
3128MB	DN	4	FGCI G12609 PT 5.50 04/01/2022.....	....	06/15/2013	MBS Paydown 0.11028344.....		6,077	6,077	6,190	6,134		(10)		(10)		6,077			0	167	04/01/2022	1.....
3128X1	KG	1	FREDDIE MAC 4.00 06/12/2013.....	....	06/12/2013	Maturity 100.0.....		1,700,000	1,700,000	1,796,781	1,705,228		(11,856)		(11,856)		1,700,000			0	34,000	06/12/2013	1.....
31294L	6V	0	FGCI E02684 PT 4.50 03/01/25.....	....	04/15/2013	MBS Paydown 0.28329351.....		12,603	12,603	13,209	12,969		(46)		(46)		12,603			0	189	03/01/2025	1.....
31294L	6V	0	FGCI E02684 PT 4.50 03/01/25.....	....	05/15/2013	MBS Paydown 0.27332777.....		29,897	29,897	31,336	30,767		(125)		(125)		29,897			0	561	03/01/2025	1.....
31294L	6V	0	FGCI E02684 PT 4.50 03/01/25.....	....	06/15/2013	MBS Paydown 0.26104042.....		36,862	36,862	38,636	37,934		(304)		(304)		36,862			0	829	03/01/2025	1.....
3133XC	T6	0	FHLB SK-2015 1 PT 5.14 08/18/2015.....	....	04/18/2013	MBS Paydown 0.159809215.....		8,038	8,038	8,007	8,026		3		3		8,038			0	138	08/18/2015	1.....
3133XC	T6	0	FHLB SK-2015 1 PT 5.14 08/18/2015.....	....	05/18/2013	MBS Paydown 0.151369705.....		8,440	8,440	8,407	8,427		4		4		8,440			0	181	08/18/2015	1.....
3133XC	T6	0	FHLB SK-2015 1 PT 5.14 08/18/2015.....	....	06/18/2013	MBS Paydown 0.1461619.....		5,208	5,208	5,188	5,200		3		3		5,208			0	134	08/18/2015	1.....
31359M	EL	3	FANNIE MAE 0 06/01/17.....	....	05/28/2013	ANCORA ADVISORS LLC.....		1,251,224	1,300,000	981,942	1,105,893		17,592		17,592		1,112,787		138,437	138,437		06/01/2017	1.....
31359M	EL	3	FANNIE MAE 0 06/01/17.....	....	06/24/2013	ANCORA ADVISORS LLC.....		752,000	800,000	604,272	680,550		12,762		12,762		686,728		65,272	65,272		06/01/2017	1.....
3135G0	ND	1	FANNIE MAE 0.52 08/13/2015.....	....	05/13/2013	Call 100.0.....		2,800,000	2,800,000	2,801,400	2,801,081		(1,400)		(1,400)		2,800,000			0	3,640	08/13/2015	1.....
3136A0	DT	1	FNR 2011-77 A SEQ 3.50 08/25/2036.....	....	04/25/2013	MBS Paydown 0.48331395.....		109,203	109,203	111,234	110,399		(989)		(989)		109,203			0	1,274	08/25/2036	1.....
3136A0	DT	1	FNR 2011-77 A SEQ 3.50 08/25/2036.....	....	05/25/2013	MBS Paydown 0.46120443.....		59,696	59,696	60,806	60,349		(305)		(305)		59,696			0	871	08/25/2036	1.....
3136A0	DT	1	FNR 2011-77 A SEQ 3.50 08/25/2036.....	....	06/25/2013	MBS Paydown 0.42766346.....		90,561	90,561	92,244	91,552		(837)		(837)		90,561			0	1,585	08/25/2036	1.....
3136A1	HC	2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....	....	04/25/2013	MBS Paydown 0.881192.....		25,673	25,673	27,298	26,862		(94)		(94)		25,673			0	300	01/25/2023	1.....
3136A1	HC	2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....	....	05/25/2013	MBS Paydown 0.87475497.....		25,748	25,748	27,377	26,941		(124)		(124)		25,748			0	375	01/25/2023	1.....
3136A1	HC	2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....	....	06/25/2013	MBS Paydown 0.86829917.....		25,823	25,823	27,457	27,019		(154)		(154)		25,823			0	452	01/25/2023	1.....
3136A1	N8	4	FNR 2011-114 VA SEQ 3.50 07/25/26.....	....	04/25/2013	MBS Paydown 0.91961254.....		16,218	16,218	17,317	16,980		(70)		(70)		16,218			0	189	07/25/2026	1.....
3136A1	N8	4	FNR 2011-114 VA SEQ 3.50 07/25/26.....	....	05/25/2013	MBS Paydown 0.91502181.....		16,265	16,265	17,368	17,030		(93)		(93)		16,265			0	237	07/25/2026	1.....
3136A1	N8	4	FNR 2011-114 VA SEQ 3.50 07/25/26.....	....	06/25/2013	MBS Paydown 0.91041768.....		16,312	16,312	17,419	17,079		(115)		(115)		16,312			0	285	07/25/2026	1.....
3136A3	TS	0	FNR 2012-11 PN PAC 4.402 11/25/40.....	....	04/25/2013	MBS Paydown 0.28181562.....		166,871	166,871	174,954	169,472		(2,801)		(2,801)		166,871			0	2,225	11/25/2040	1.....
3136A3	TS	0	FNR 2012-11 PN PAC 4.402 11/25/40.....	....	05/25/2013	MBS Paydown 0.22237578.....		118,880	118,880	124,638	120,732		(2,423)		(2,423)		118,880			0	1,981	11/25/2040	1.....
3136A3	TS	0	FNR 2012-11 PN PAC 4.402 11/25/40.....	....	06/25/2013	MBS Paydown 0.1653456.....		114,060	114,060	119,585	115,838		(2,918)		(2,918)		114,060			0	2,281	11/25/2040	1.....

QE05.1

SCHEDULE D - PART 4

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

QE052

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3136A5	BB	1	FNR 2012-40 PAC 2.00 09/25/40.....		04/25/2013	MBS Paydown 0.92437555.....		5,344	5,344	5,369	5,365		(1)		(1)		5,344			0	36	09/25/2040	1.....
3136A5	BB	1	FNR 2012-40 PAC 2.00 09/25/40.....		05/25/2013	MBS Paydown 0.91664098.....		5,530	5,530	5,556	5,552		(2)		(2)		5,530			0	46	09/25/2040	1.....
3136A5	BB	1	FNR 2012-40 PAC 2.00 09/25/40.....		06/25/2013	MBS Paydown 0.90865008.....		5,713	5,713	5,740	5,736		(3)		(3)		5,713			0	57	09/25/2040	1.....
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....		04/25/2013	MBS Paydown 0.9403581.....		13,082	13,082	13,433	13,361		(28)		(28)		13,082			0	98	02/25/2041	1.....
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....		05/25/2013	MBS Paydown 0.93354495.....		13,626	13,626	13,993	13,917		(39)		(39)		13,626			0	128	02/25/2041	1.....
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....		06/25/2013	MBS Paydown 0.92646329.....		14,163	14,163	14,544	14,465		(50)		(50)		14,163			0	159	02/25/2041	1.....
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....		04/25/2013	MBS Paydown 0.9415522.....		14,057	14,057	14,751	14,701		(27)		(27)		14,057			0	141	01/25/2038	1.....
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....		05/25/2013	MBS Paydown 0.93260822.....		22,360	22,360	23,464	23,385		(398)		(398)		22,360			0	280	01/25/2038	1.....
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....		06/25/2013	MBS Paydown 0.92266749.....		24,852	24,852	26,079	25,991		(515)		(515)		24,852			0	373	01/25/2038	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....		04/25/2013	MBS Paydown 0.95863162.....		12,932	12,932	13,101	13,078		(11)		(11)		12,932			0	86	07/25/2041	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....		05/25/2013	MBS Paydown 0.92921363.....		35,890	35,890	36,358	36,295		(267)		(267)		35,890			0	299	07/25/2041	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....		06/25/2013	MBS Paydown 0.90511754.....		29,397	29,397	29,781	29,729		(182)		(182)		29,397			0	294	07/25/2041	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....		04/25/2013	MBS Paydown 0.9754775.....		2,563	2,563	2,555	2,556		0		0		2,563			0	15	05/25/2039	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....		05/25/2013	MBS Paydown 0.97230279.....		2,952	2,952	2,943	2,944		0		0		2,952			0	22	05/25/2039	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....		06/25/2013	MBS Paydown 0.9659435.....		5,914	5,914	5,896	5,897		1		1		5,914			0	52	05/25/2039	1.....
3136AA	MJ	1	FNR 2012-139 BH PAC 2.00 02/25/2042.....		04/25/2013	MBS Paydown 0.97729686.....		6,267	6,267	6,391	6,388		(3)		(3)		6,267			0	21	02/25/2042	1.....
3136AA	MJ	1	FNR 2012-139 BH PAC 2.00 02/25/2042.....		05/25/2013	MBS Paydown 0.97184361.....		6,653	6,653	6,784	6,781		(7)		(7)		6,653			0	33	02/25/2042	1.....
3136AA	MJ	1	FNR 2012-139 BH PAC 2.00 02/25/2042.....		06/25/2013	MBS Paydown 0.9661205.....		6,982	6,982	7,120	7,116		(10)		(10)		6,982			0	47	02/25/2042	1.....
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....		04/25/2013	MBS Paydown 0.98172037.....		6,068	6,068	6,048	6,048		1		1		6,068			0	19	11/25/2042	1.....
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....		05/25/2013	MBS Paydown 0.97619925.....		6,515	6,515	6,493	6,494		1		1		6,515			0	27	11/25/2042	1.....
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....		06/25/2013	MBS Paydown 0.97030178.....		6,959	6,959	6,936	6,936		2		2		6,959			0	36	11/25/2042	1.....
3136AA	YL	3	FNR 2012-133 GE PAC 1.50 08/25/2041.....		04/25/2013	MBS Paydown 0.98101564.....		1,564	1,564	1,562	1,562				0		1,564			0	2	08/25/2041	1.....
3136AA	YL	3	FNR 2012-133 GE PAC 1.50 08/25/2041.....		05/25/2013	MBS Paydown 0.97881057.....		551	551	550	550		0		0		551			0	1	08/25/2041	1.....
3136AA	YL	3	FNR 2012-133 GE PAC 1.50 08/25/2041.....		06/25/2013	MBS Paydown 0.97131056.....		1,875	1,875	1,872	1,872		0		0		1,875			0	7	08/25/2041	1.....
3136AB	H7	1	FNR 2013-5 BD SEQ 2.00 03/25/2040.....		06/25/2013	MBS Paydown 0.98532553.....		2,970	2,970	2,965	2,965		0		0		2,970			0	5	03/25/2040	1.....
3136AC	EK	3	FNR 2013-10 NE PAC 2.00 01/25/42.....		04/25/2013	MBS Paydown 0.99092225.....		5,783	5,783	5,850	5,848		(2)		(2)		5,783			0	19	01/25/2042	1.....
3136AC	EK	3	FNR 2013-10 NE PAC 2.00 01/25/42.....		05/25/2013	MBS Paydown 0.9872688.....		7,307	7,307	7,391	7,390		(4)		(4)		7,307			0	37	01/25/2042	1.....
3136AC	EK	3	FNR 2013-10 NE PAC 2.00 01/25/42.....		06/25/2013	MBS Paydown 0.9813721.....		11,793	11,793	11,930	11,927		(9)		(9)		11,793			0	79	01/25/2042	1.....
3136AC	JY	8	FNR 2013-17 PC SEQ 2.00 03/25/2039.....		05/25/2013	MBS Paydown 0.9914343.....		922	922	936	936		(0)		(0)		922			0	2	03/25/2039	1.....
3136AC	JY	8	FNR 2013-17 PC SEQ 2.00 03/25/2039.....		06/25/2013	MBS Paydown 0.98783157.....		1,009	1,009	1,025	1,025		(0)		(0)		1,009			0	3	03/25/2039	1.....
3136FP	ET	0	FANNIE MAE 1 2.00 03/10/2016.....		05/28/2013	ANCORA ADVISORS LLC.....		379,560	365,000	369,260	367,709		(369)		(369)		367,564		11,996	11,996	5,252	03/10/2016	1.....
3136GO	ES	6	FANNIE MAE 1.50 05/01/2018.....		05/01/2013	Call 100.0.....		1,030,000	1,030,000	1,031,244	1,031,131		(1,244)		(1,244)		1,030,000			0	7,725	05/01/2018	1.....
31371L	RK	7	FNCN 255290 PT 4.00 06/01/14.....		04/25/2013	MBS Paydown 0.02623869.....		13,280	13,280	13,757	13,372		(56)		(56)		13,280			0	177	06/01/2014	1.....
31371L	RK	7	FNCN 255290 PT 4.00 06/01/14.....		05/25/2013	MBS Paydown 0.02336229.....		13,050	13,050	13,519	13,140		(76)		(76)		13,050			0	218	06/01/2014	1.....
31371L	RK	7	FNCN 255290 PT 4.00 06/01/14.....		06/25/2013	MBS Paydown 0.02067397.....		12,197	12,197	12,635	12,281		(86)		(86)		12,197			0	244	06/01/2014	1.....
3137A1	X9	9	FHR 3719 LE SEQ 4.00 08/15/2028.....		04/15/2013	MBS Paydown 0.3420806.....		110,126	110,126	113,877	111,502		(439)		(439)		110,126			0	1,468	08/15/2028	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
QE05.3	3137A1	X9	9	FHR 3719 LE SEQ 4.00 08/15/2028.....	05/15/2013	MBS Paydown 0.32186934.....	101,056	101,056	104,499	102,319		(529)		(529)		101,056			0	1,684	08/15/2028	1.....	
	3137A1	X9	9	FHR 3719 LE SEQ 4.00 08/15/2028.....	06/15/2013	MBS Paydown 0.30135281.....	102,583	102,583	106,077	103,865		(662)		(662)		102,583			0	2,052	08/15/2028	1.....	
	3137A2	PF	2	FHR 3766 HE PT 3.00 11/15/20.....	04/15/2013	MBS Paydown 0.44506051.....	79,286	79,286	80,327	79,889		(86)		(86)		79,286			0	793	11/15/2020	1.....	
	3137A2	PF	2	FHR 3766 HE PT 3.00 11/15/20.....	05/15/2013	MBS Paydown 0.42385131.....	98,093	98,093	99,380	98,838		(241)		(241)		98,093			0	1,226	11/15/2020	1.....	
	3137A2	PF	2	FHR 3766 HE PT 3.00 11/15/20.....	06/15/2013	MBS Paydown 0.41190805.....	55,238	55,238	55,963	55,658		(100)		(100)		55,238			0	829	11/15/2020	1.....	
	3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	04/15/2013	MBS Paydown 0.7890442.....	16,959	16,959	17,468	17,461		(25)		(25)		16,959			0	155	09/15/2040	1.....	
	3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	05/15/2013	MBS Paydown 0.75694397.....	35,631	35,631	36,700	36,685		(460)		(460)		35,631			0	408	09/15/2040	1.....	
	3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	06/15/2013	MBS Paydown 0.72936458.....	30,613	30,613	31,532	31,518		(348)		(348)		30,613			0	421	09/15/2040	1.....	
	3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	04/15/2013	MBS Paydown 0.34841965.....	66,206	66,206	68,626	67,519		(292)		(292)		66,206			0	883	09/15/2025	1.....	
	3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	05/15/2013	MBS Paydown 0.32941745.....	71,828	71,828	74,455	73,253		(548)		(548)		71,828			0	1,197	09/15/2025	1.....	
	3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	06/15/2013	MBS Paydown 0.31014823.....	72,838	72,838	75,501	74,282		(697)		(697)		72,838			0	1,457	09/15/2025	1.....	
	3137A6	FB	3	FHR 3809 GA PAC 4.50 10/15/39.....	04/15/2013	MBS Paydown 0.77500944.....	146,595	146,595	153,254	150,651		(530)		(530)		146,595			0	2,199	10/15/2039	1.....	
	3137A6	FB	3	FHR 3809 GA PAC 4.50 10/15/39.....	05/15/2013	MBS Paydown 0.74643238.....	142,885	142,885	149,376	146,838		(719)		(719)		142,885			0	2,679	10/15/2039	1.....	
	3137A6	FB	3	FHR 3809 GA PAC 4.50 10/15/39.....	06/15/2013	MBS Paydown 0.70773883.....	193,468	193,468	202,256	198,820		(2,201)		(2,201)		193,468			0	4,353	10/15/2039	1.....	
	3137A9	J7	2	FHR 3843 GJ PAC 3.50 10/15/39.....	04/15/2013	MBS Paydown 0.64556215.....	28,124	28,124	29,684	29,419		(410)		(410)		28,124			0	328	10/15/2039	1.....	
	3137A9	J7	2	FHR 3843 GJ PAC 3.50 10/15/39.....	05/15/2013	MBS Paydown 0.61249831.....	35,544	35,544	37,515	37,181		(882)		(882)		35,544			0	518	10/15/2039	1.....	
	3137A9	J7	2	FHR 3843 GJ PAC 3.50 10/15/39.....	06/15/2013	MBS Paydown 0.5799655.....	34,973	34,973	36,913	36,584		(935)		(935)		34,973			0	612	10/15/2039	1.....	
	3137A9	VR	4	FHR 3835 BA SEQ 4.00 08/15/2038.....	04/15/2013	MBS Paydown 0.852879.....	15,576	15,576	16,306	16,217		(156)		(156)		15,576			0	208	08/15/2038	1.....	
	3137A9	VR	4	FHR 3835 BA SEQ 4.00 08/15/2038.....	05/15/2013	MBS Paydown 0.84840635.....	8,632	8,632	9,037	8,987		(17)		(17)		8,632			0	144	08/15/2038	1.....	
	3137A9	VR	4	FHR 3835 BA SEQ 4.00 08/15/2038.....	06/15/2013	MBS Paydown 0.82508736.....	45,006	45,006	47,115	46,858		(1,467)		(1,467)		45,006			0	900	08/15/2038	1.....	
	3137AE	LS	2	FHR 3910 JC SEQ 2.00 12/15/2037.....	04/15/2013	MBS Paydown 0.87857934.....	10,651	10,651	10,888	10,872		(13)		(13)		10,651			0	71	12/15/2037	1.....	
	3137AE	LS	2	FHR 3910 JC SEQ 2.00 12/15/2037.....	05/15/2013	MBS Paydown 0.86613987.....	12,004	12,004	12,270	12,253		(20)		(20)		12,004			0	100	12/15/2037	1.....	
	3137AE	LS	2	FHR 3910 JC SEQ 2.00 12/15/2037.....	06/15/2013	MBS Paydown 0.8551836.....	10,573	10,573	10,807	10,792		(23)		(23)		10,573			0	106	12/15/2037	1.....	
	3137AF	ZA	3	FHR 3949 JA SEQ 3.00 11/15/2025.....	04/15/2013	MBS Paydown 0.60123593.....	27,083	27,083	28,036	27,477		(125)		(125)		27,083			0	271	11/15/2025	1.....	
	3137AF	ZA	3	FHR 3949 JA SEQ 3.00 11/15/2025.....	05/15/2013	MBS Paydown 0.58386859.....	24,835	24,835	25,708	25,196		(148)		(148)		24,835			0	310	11/15/2025	1.....	
	3137AF	ZA	3	FHR 3949 JA SEQ 3.00 11/15/2025.....	06/15/2013	MBS Paydown 0.56534956.....	26,482	26,482	27,413	26,867		(191)		(191)		26,482			0	397	11/15/2025	1.....	
	3137AJ	HW	7	FHR 3960 YH SEQ 2.00 08/15/2040.....	04/15/2013	MBS Paydown 0.89257643.....	16,501	16,501	16,862	16,838		(19)		(19)		16,501			0	110	08/15/2040	1.....	
	3137AJ	HW	7	FHR 3960 YH SEQ 2.00 08/15/2040.....	05/15/2013	MBS Paydown 0.88106671.....	18,818	18,818	19,230	19,203		(30)		(30)		18,818			0	157	08/15/2040	1.....	
	3137AJ	HW	7	FHR 3960 YH SEQ 2.00 08/15/2040.....	06/15/2013	MBS Paydown 0.86804058.....	21,298	21,298	21,764	21,733		(73)		(73)		21,298			0	213	08/15/2040	1.....	
	3137AP	GN	4	FHR 4029 NE PAC 2.50 03/15/2041.....	04/15/2013	MBS Paydown 0.88875204.....	8,542	8,542	8,840	8,840		(18)		(18)		8,542			0	18	03/15/2041	1.....	
	3137AP	GN	4	FHR 4029 NE PAC 2.50 03/15/2041.....	05/15/2013	MBS Paydown 0.87851686.....	8,495	8,495	8,793	8,792		(11)		(11)		8,495			0	35	03/15/2041	1.....	
	3137AP	GN	4	FHR 4029 NE PAC 2.50 03/15/2041.....	06/15/2013	MBS Paydown 0.8683372.....	8,449	8,449	8,745	8,744		(14)		(14)		8,449			0	53	03/15/2041	1.....	
	3137AQ	ZE	1	FHR 4059 BC SEQ 2.50 04/15/39.....	05/15/2013	MBS Paydown 0.95382637.....	3,969	3,969	4,098	4,098		(0)		(0)		3,969			0	8	04/15/2039	1.....	
	3137AQ	ZE	1	FHR 4059 BC SEQ 2.50 04/15/39.....	06/15/2013	MBS Paydown 0.95174933.....	4,154	4,154	4,289	4,289		(2)		(2)		4,154			0	17	04/15/2039	1.....	
	3137AR	RT	5	FHR 4080 DA PAC 2.00 03/15/2041.....	04/15/2013	MBS Paydown 0.96131787.....	3,798	3,798	3,888	3,885		(4)		(4)		3,798			0	19	03/15/2041	1.....	
	3137AR	RT	5	FHR 4080 DA PAC 2.00 03/15/2041.....	05/15/2013	MBS Paydown 0.9555694.....	3,995	3,995	4,090	4,087		(6)		(6)		3,995			0	27	03/15/2041	1.....	

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

QE054

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041.....			06/15/2013	MBS Paydown 0.94954013.....		4,190	4,190	4,290	4,287		(8)		(8)		4,190			0	35	03/15/2041	1.....
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....			04/15/2013	MBS Paydown 0.9701123.....		2,994	2,994	3,136	3,124		(9)		(9)		2,994			0	30	12/15/2040	1.....
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....			05/15/2013	MBS Paydown 0.96521738.....		3,157	3,157	3,307	3,294		(12)		(12)		3,157			0	39	12/15/2040	1.....
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....			06/15/2013	MBS Paydown 0.9317353.....		21,596	21,596	22,622	22,534		(644)		(644)		21,596			0	324	12/15/2040	1.....
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41.....			04/15/2013	MBS Paydown 0.97108061.....		10,021	10,021	10,059	10,054		(3)		(3)		10,021			0	58	04/15/2041	1.....
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41.....			05/15/2013	MBS Paydown 0.9674493.....		7,263	7,263	7,290	7,286		(3)		(3)		7,263			0	53	04/15/2041	1.....
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41.....			06/15/2013	MBS Paydown 0.96019989.....		14,499	14,499	14,553	14,546		(7)		(7)		14,499			0	127	04/15/2041	1.....
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41.....			04/15/2013	MBS Paydown 0.96920219.....		7,916	7,916	7,945	7,943		(2)		(2)		7,916			0	40	09/15/2041	1.....
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41.....			05/15/2013	MBS Paydown 0.9630533.....		8,301	8,301	8,332	8,329		(3)		(3)		8,301			0	52	09/15/2041	1.....
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41.....			06/15/2013	MBS Paydown 0.95662223.....		8,682	8,682	8,715	8,712		(4)		(4)		8,682			0	65	09/15/2041	1.....
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039.....			06/15/2013	MBS Paydown 0.96150851.....		13,002	13,002	13,047	13,047		(3)		(3)		13,002			0	22	09/15/2039	1.....
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027.....			04/15/2013	MBS Paydown 0.97684001.....		1,813	1,813	1,805	1,805		0		0		1,813			0	2	12/15/2027	1.....
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027.....			05/15/2013	MBS Paydown 0.97182781.....		1,804	1,804	1,796	1,796		0		0		1,804			0	5	12/15/2027	1.....
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027.....			06/15/2013	MBS Paydown 0.96459768.....		2,603	2,603	2,591	2,591		2		2		2,603			0	10	12/15/2027	1.....
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041.....			04/15/2013	MBS Paydown 0.99450273.....		4,270	4,270	4,370	4,369		(1)		(1)		4,270			0	9	10/15/2041	1.....
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041.....			05/15/2013	MBS Paydown 0.99162632.....		4,315	4,315	4,416	4,415		(3)		(3)		4,315			0	18	10/15/2041	1.....
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041.....			06/15/2013	MBS Paydown 0.98791807.....		5,562	5,562	5,693	5,692		(6)		(6)		5,562			0	35	10/15/2041	1.....
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033.....			04/15/2013	MBS Paydown 0.14393568.....		14,562	14,562	14,175	14,367		69		69		14,562			0	218	01/15/2033	1.....
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033.....			05/15/2013	MBS Paydown 0.13892926.....		7,510	7,510	7,310	7,409		21		21		7,510			0	141	01/15/2033	1.....
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033.....			06/15/2013	MBS Paydown 0.13041645.....		12,769	12,769	12,430	12,599		73		73		12,769			0	287	01/15/2033	1.....
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028.....			04/25/2013	MBS Paydown 0.46481728.....		154,420	154,420	156,592	154,411		(162)		(162)		154,420			0	2,316	10/25/2028	1.....
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028.....			05/25/2013	MBS Paydown 0.38753073.....		154,573	154,573	156,747	154,564		(191)		(191)		154,573			0	2,898	10/25/2028	1.....
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028.....			06/25/2013	MBS Paydown 0.31414752.....		146,766	146,766	148,830	146,758		(182)		(182)		146,766			0	3,302	10/25/2028	1.....
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033.....			04/25/2013	MBS Paydown 0.19160444.....		82,449	82,449	83,840	74,759		33		33		82,449			0	1,237	08/25/2033	1.....
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033.....			05/25/2013	MBS Paydown 0.14091833.....		78,462	78,462	79,786	71,144		47		47		78,462			0	1,471	08/25/2033	1.....
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033.....			06/25/2013	MBS Paydown 0.04133596.....		154,154	154,154	156,755	139,776		537		537		154,154			0	3,468	08/25/2033	1.....
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....			04/15/2013	MBS Paydown 0.134303.....		41,449	41,449	41,835	41,422		(28)		(28)		41,449			0	829	09/15/2017	1.....
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....			05/15/2013	MBS Paydown 0.0908894.....		43,414	43,414	43,817	43,385		(22)		(22)		43,414			0	1,085	09/15/2017	1.....
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....			06/15/2013	MBS Paydown 0.04045884.....		50,431	50,431	50,899	50,397		(0)		(0)		50,431			0	1,513	09/15/2017	1.....
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....			04/15/2013	MBS Paydown 0.56426278.....		11,157	11,157	11,457	11,271		(15)		(15)		11,157			0	149	12/15/2018	1.....
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....			05/15/2013	MBS Paydown 0.54726029.....		12,752	12,752	13,095	12,883		(22)		(22)		12,752			0	213	12/15/2018	1.....
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....			06/15/2013	MBS Paydown 0.53423932.....		9,766	9,766	10,028	9,866		(21)		(21)		9,766			0	195	12/15/2018	1.....
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....			04/15/2013	MBS Paydown 0.03737249.....		44,953	44,953	46,343	45,009		(208)		(208)		44,953			0	749	02/15/2032	1.....
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....			05/15/2013	MBS Paydown 0.00857833.....		43,191	43,191	44,527	43,245		(217)		(217)		43,191			0	900	02/15/2032	1.....
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....			06/15/2013	MBS Paydown 0.0.....		12,868	12,868	13,266	12,884		(4)		(4)		12,868			0	322	02/15/2032	1.....
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....			04/15/2013	MBS Paydown 0.19774133.....		64,079	64,079	66,432	64,236		(216)		(216)		64,079			0	1,068	08/15/2032	1.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....			05/15/2013	MBS Paydown 0.14596261.....		77,668	77,668	80,520	77,859		(399)		(399)		77,668			0	1,618	08/15/2032	1.....
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....			06/15/2013	MBS Paydown 0.10480477.....		61,737	61,737	64,004	61,889		(344)		(344)		61,737			0	1,543	08/15/2032	1.....
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....			04/15/2013	MBS Paydown 0.53946807.....		43,787	43,787	44,601	44,064		(240)		(240)		43,787			0	657	06/15/2019	1.....
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....			05/15/2013	MBS Paydown 0.51463237.....		24,836	24,836	25,297	24,993		(84)		(84)		24,836			0	466	06/15/2019	1.....
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....			06/15/2013	MBS Paydown 0.49238688.....		22,245	22,245	22,659	22,387		(72)		(72)		22,245			0	501	06/15/2019	1.....
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....			04/15/2013	MBS Paydown 0.42641597.....		71,852	71,852	75,131	72,512		(427)		(427)		71,852			0	1,198	07/15/2033	1.....
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....			05/15/2013	MBS Paydown 0.39060981.....		53,709	53,709	56,160	54,202		(267)		(267)		53,709			0	1,119	07/15/2033	1.....
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....			06/15/2013	MBS Paydown 0.34712309.....		65,230	65,230	68,206	65,829		(550)		(550)		65,230			0	1,631	07/15/2033	1.....
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....			04/15/2013	MBS Paydown 0.66137548.....		29,652	29,652	29,948	29,749		(52)		(52)		29,652			0	445	11/15/2019	1.....
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....			05/15/2013	MBS Paydown 0.63379932.....		27,576	27,576	27,852	27,667		(48)		(48)		27,576			0	517	11/15/2019	1.....
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....			06/15/2013	MBS Paydown 0.61110755.....		22,692	22,692	22,919	22,766		(28)		(28)		22,692			0	511	11/15/2019	1.....
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....			04/15/2013	MBS Paydown 0.49137237.....		90,965	90,965	94,291	91,264		(392)		(392)		90,965			0	1,516	09/15/2033	1.....
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....			05/15/2013	MBS Paydown 0.44594993.....		84,667	84,667	87,763	84,945		(430)		(430)		84,667			0	1,764	09/15/2033	1.....
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....			06/15/2013	MBS Paydown 0.39947835.....		86,623	86,623	89,790	86,907		(562)		(562)		86,623			0	2,166	09/15/2033	1.....
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....			04/15/2013	MBS Paydown 0.05122372.....		27,506	27,506	27,530	27,472		2		2		27,506			0	504	08/15/2033	1.....
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....			05/15/2013	MBS Paydown 0.04497714.....		11,869	11,869	11,879	11,854		10		10		11,869			0	272	08/15/2033	1.....
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....			06/15/2013	MBS Paydown 0.03447302.....		19,958	19,958	19,975	19,933		17		17		19,958			0	549	08/15/2033	1.....
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....			04/15/2013	MBS Paydown 0.36160717.....		83,094	83,094	86,288	81,559		(426)		(426)		83,094			0	1,385	05/15/2033	1.....
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....			05/15/2013	MBS Paydown 0.30675988.....		65,817	65,817	68,347	64,601		(353)		(353)		65,817			0	1,371	05/15/2033	1.....
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....			06/15/2013	MBS Paydown 0.24549409.....		73,519	73,519	76,345	72,160		(516)		(516)		73,519			0	1,838	05/15/2033	1.....
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....			04/15/2013	MBS Paydown 0.00349785.....		15,619	15,619	15,858	15,615		(25)		(25)		15,619			0	260	02/15/2024	1.....
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....			05/15/2013	MBS Paydown 0.0.....		7,853	7,853	7,973	7,851		18		18		7,853			0	164	02/15/2024	1.....
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035.....			04/15/2013	MBS Paydown 0.89814484.....		89,168	89,168	92,038	85,230		(1,548)		(1,548)		89,168			0	1,635	01/15/2035	1.....
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035.....			05/15/2013	MBS Paydown 0.83614145.....		88,859	88,859	91,719	84,935		(1,647)		(1,647)		88,859			0	2,036	01/15/2035	1.....
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035.....			06/15/2013	MBS Paydown 0.78302466.....		76,124	76,124	78,574	72,762		(1,393)		(1,393)		76,124			0	2,093	01/15/2035	1.....
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034.....			04/15/2013	MBS Paydown 0.76649397.....		169,241	169,241	175,138	164,754		(663)		(663)		169,241			0	2,821	05/15/2034	1.....
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034.....			05/15/2013	MBS Paydown 0.69198063.....		149,027	149,027	154,219	145,076		(637)		(637)		149,027			0	3,105	05/15/2034	1.....
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034.....			06/15/2013	MBS Paydown 0.61741192.....		149,137	149,137	154,334	145,184		(804)		(804)		149,137			0	3,728	05/15/2034	1.....
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....			04/25/2013	MBS Paydown 0.29770072.....		151,462	151,462	154,869	151,569		(397)		(397)		151,462			0	2,524	01/25/2035	1.....
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....			05/25/2013	MBS Paydown 0.24968489.....		96,032	96,032	98,192	96,100		(175)		(175)		96,032			0	2,001	01/25/2035	1.....
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....			06/25/2013	MBS Paydown 0.19505591.....		109,258	109,258	111,716	109,335		(238)		(238)		109,258			0	2,731	01/25/2035	1.....
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....			04/25/2013	MBS Paydown 0.41445351.....		93,433	93,433	96,995	91,727		(197)		(197)		93,433			0	1,713	09/25/2034	1.....
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....			05/25/2013	MBS Paydown 0.34180149.....		97,717	97,717	101,442	95,933		(282)		(282)		97,717			0	2,239	09/25/2034	1.....
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....			06/25/2013	MBS Paydown 0.27609537.....		88,375	88,375	91,744	86,762		(274)		(274)		88,375			0	2,430	09/25/2034	1.....
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....			04/15/2013	MBS Paydown 0.21677259.....		52,407	52,407	52,308	52,296		52		52		52,407			0	961	01/15/2034	1.....
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....			05/15/2013	MBS Paydown 0.15541998.....		61,353	61,353	61,238	61,224		92		92		61,353			0	1,406	01/15/2034	1.....

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....			06/15/2013	MBS Paydown 0.12027733.....		35,143	35,143	35,077	35,069		82		82		35,143			0	966	01/15/2034	1.....
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....			04/15/2013	MBS Paydown 0.05956797.....		5,895	5,895	5,912	5,892		(1)		(1)		5,895			0	108	09/15/2021	1.....
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....			05/15/2013	MBS Paydown 0.05484615.....		6,138	6,138	6,157	6,135		(2)		(2)		6,138			0	141	09/15/2021	1.....
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....			06/15/2013	MBS Paydown 0.05124766.....		4,678	4,678	4,692	4,676		(1)		(1)		4,678			0	129	09/15/2021	1.....
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....			04/25/2013	MBS Paydown 0.18447723.....		2	2	2	2				0		2			0	0	03/25/2026	1.....
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....			05/25/2013	MBS Paydown 0.18447559.....		2	2	2	2				0		2			0	0	03/25/2026	1.....
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....			06/25/2013	MBS Paydown 0.18447394.....		2	2	3	2				0		2			0	0	03/25/2026	1.....
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....			04/25/2013	MBS Paydown 0.88440244.....		11,158	11,158	11,519	11,357		(22)		(22)		11,158			0	130	07/25/2024	1.....
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....			05/25/2013	MBS Paydown 0.87896996.....		11,191	11,191	11,553	11,390		(29)		(29)		11,191			0	163	07/25/2024	1.....
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....			06/25/2013	MBS Paydown 0.87352165.....		11,224	11,224	11,587	11,423		(36)		(36)		11,224			0	196	07/25/2024	1.....
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....			04/15/2013	MBS Paydown 0.05387652.....		33,580	33,580	34,551	33,737		(221)		(221)		33,580			0	448	12/15/2026	1.....
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....			05/15/2013	MBS Paydown 0.03181005.....		44,133	44,133	45,409	44,339		(393)		(393)		44,133			0	736	12/15/2026	1.....
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....			06/15/2013	MBS Paydown 0.00276848.....		58,083	58,083	59,762	58,354		(608)		(608)		58,083			0	1,162	12/15/2026	1.....
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....			04/25/2013	MBS Paydown 0.31845753.....		20,626	20,626	21,599	21,088		(202)		(202)		20,626			0	275	04/25/2027	1.....
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....			05/25/2013	MBS Paydown 0.29717226.....		19,157	19,157	20,061	19,586		(214)		(214)		19,157			0	319	04/25/2027	1.....
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....			06/25/2013	MBS Paydown 0.27351218.....		21,294	21,294	22,299	21,771		(340)		(340)		21,294			0	426	04/25/2027	1.....
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....			04/25/2013	MBS Paydown 0.2570636.....		56,327	56,327	58,192	57,307		(564)		(564)		56,327			0	751	08/25/2039	1.....
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....			05/25/2013	MBS Paydown 0.23297864.....		48,170	48,170	49,765	49,008		(513)		(513)		48,170			0	803	08/25/2039	1.....
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....			06/25/2013	MBS Paydown 0.21631689.....		33,324	33,324	34,427	33,903		(286)		(286)		33,324			0	666	08/25/2039	1.....
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....			04/25/2013	MBS Paydown 0.15690958.....		63,921	63,921	66,182	64,704		(760)		(760)		63,921			0	852	01/25/2038	1.....
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....			05/25/2013	MBS Paydown 0.12957776.....		54,664	54,664	56,597	55,334		(756)		(756)		54,664			0	911	01/25/2038	1.....
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....			06/25/2013	MBS Paydown 0.11066986.....		37,816	37,816	39,153	38,279		(516)		(516)		37,816			0	756	01/25/2038	1.....
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....			04/25/2013	MBS Paydown 0.09492808.....		44,519	44,519	45,771	45,157		(409)		(409)		44,519			0	594	07/01/2018	1.....
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....			05/25/2013	MBS Paydown 0.0928104.....		15,247	15,247	15,676	15,466		(40)		(40)		15,247			0	254	07/01/2018	1.....
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....			06/25/2013	MBS Paydown 0.09038867.....		17,436	17,436	17,927	17,687		(55)		(55)		17,436			0	349	07/01/2018	1.....
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....			04/25/2013	MBS Paydown 0.17235206.....		14,165	14,165	14,220	14,173		(2)		(2)		14,165			0	236	08/01/2020	1.....
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....			05/25/2013	MBS Paydown 0.16834251.....		12,510	12,510	12,559	12,517		(2)		(2)		12,510			0	261	08/01/2020	1.....
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....			06/25/2013	MBS Paydown 0.16358499.....		14,843	14,843	14,901	14,852		(3)		(3)		14,843			0	371	08/01/2020	1.....
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....			04/25/2013	MBS Paydown 0.16949399.....		11,843	11,843	11,950	11,888		(16)		(16)		11,843			0	197	01/01/2021	1.....
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....			05/25/2013	MBS Paydown 0.16401001.....		10,968	10,968	11,067	11,010		(13)		(13)		10,968			0	229	01/01/2021	1.....
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....			06/25/2013	MBS Paydown 0.15892787.....		10,164	10,164	10,256	10,203		(10)		(10)		10,164			0	254	01/01/2021	1.....
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....			04/25/2013	MBS Paydown 0.27909019.....		57,760	57,760	59,743	58,941		(148)		(148)		57,760			0	770	11/01/2024	1.....
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....			05/25/2013	MBS Paydown 0.26412444.....		72,210	72,210	74,689	73,686		(628)		(628)		72,210			0	1,204	11/01/2024	1.....
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....			06/25/2013	MBS Paydown 0.25485217.....		44,739	44,739	46,275	45,654		(196)		(196)		44,739			0	895	11/01/2024	1.....
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....			04/25/2013	MBS Paydown 0.55340503.....		31,304	31,304	32,099	31,853		(51)		(51)		31,304			0	365	10/01/2030	1.....
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....			05/25/2013	MBS Paydown 0.5434606.....		19,889	19,889	20,394	20,238		(43)		(43)		19,889			0	290	10/01/2030	1.....

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31416W	ZA	3		06/25/2013	MBS Paydown 0.53200599.....		22,909	22,909	23,491	23,311		(57)		(57)		22,909			0	401	10/01/2030	1.....
31417Y	GK	7		04/25/2013	MBS Paydown 0.428809.....		68,037	68,037	70,267	69,633		(458)		(458)		68,037			0	907	10/01/2024	1.....
31417Y	GK	7		05/25/2013	MBS Paydown 0.41398497.....		59,296	59,296	61,240	60,687		(310)		(310)		59,296			0	988	10/01/2024	1.....
31417Y	GK	7		06/25/2013	MBS Paydown 0.39976821.....		56,867	56,867	58,732	58,201		(333)		(333)		56,867			0	1,137	10/01/2024	1.....
31417Y	R2	5		04/25/2013	MBS Paydown 0.33748066.....		80,516	80,516	84,039	82,375		(255)		(255)		80,516			0	939	08/01/2020	1.....
31417Y	R2	5		05/25/2013	MBS Paydown 0.32374482.....		82,415	82,415	86,021	84,318		(447)		(447)		82,415			0	1,202	08/01/2020	1.....
31417Y	R2	5		06/25/2013	MBS Paydown 0.30916858.....		87,457	87,457	91,284	89,477		(761)		(761)		87,457			0	1,531	08/01/2020	1.....
31417Y	SD	0		04/25/2013	MBS Paydown 0.43534452.....		47,789	47,789	49,481	46,962		(184)		(184)		47,789			0	558	09/01/2025	1.....
31417Y	SD	0		05/25/2013	MBS Paydown 0.41980249.....		58,784	58,784	60,866	57,767		(292)		(292)		58,784			0	857	09/01/2025	1.....
31417Y	SD	0		06/25/2013	MBS Paydown 0.40785809.....		45,177	45,177	46,777	44,395		(287)		(287)		45,177			0	791	09/01/2025	1.....
31417Y	SK	4		04/25/2013	MBS Paydown 0.35403614.....		59,251	59,251	61,978	60,672		(199)		(199)		59,251			0	691	09/01/2020	1.....
31417Y	SK	4		05/25/2013	MBS Paydown 0.3429776.....		44,234	44,234	46,270	45,295		(198)		(198)		44,234			0	645	09/01/2020	1.....
31417Y	SK	4		06/25/2013	MBS Paydown 0.32826884.....		58,835	58,835	61,543	60,246		(316)		(316)		58,835			0	1,030	09/01/2020	1.....
31418A	CR	7		04/25/2013	MBS Paydown 0.75866402.....		9,501	9,501	9,973	9,823		(52)		(52)		9,501			0	95	02/01/2022	1.....
31418A	CR	7		05/25/2013	MBS Paydown 0.73817855.....		9,423	9,423	9,892	9,743		(68)		(68)		9,423			0	118	02/01/2022	1.....
31418A	CR	7		06/25/2013	MBS Paydown 0.71944332.....		8,618	8,618	9,046	8,911		(77)		(77)		8,618			0	129	02/01/2022	1.....
31418V	T5	1		04/25/2013	MBS Paydown 0.40982276.....		41,280	41,280	42,919	42,456		(392)		(392)		41,280			0	550	07/01/2025	1.....
31418V	T5	1		05/25/2013	MBS Paydown 0.39513244.....		29,381	29,381	30,547	30,218		(131)		(131)		29,381			0	490	07/01/2025	1.....
31418V	T5	1		06/25/2013	MBS Paydown 0.37460135.....		41,062	41,062	42,692	42,232		(560)		(560)		41,062			0	821	07/01/2025	1.....
31419D	MQ	1		04/25/2013	MBS Paydown 0.41867492.....		52,078	52,078	53,474	53,000		(128)		(128)		52,078			0	608	09/01/2025	1.....
31419D	MQ	1		05/25/2013	MBS Paydown 0.40384182.....		44,499	44,499	45,693	45,288		(143)		(143)		44,499			0	649	09/01/2025	1.....
31419D	MQ	1		06/25/2013	MBS Paydown 0.38816542.....		47,029	47,029	48,290	47,862		(183)		(183)		47,029			0	823	09/01/2025	1.....
31419D	NW	7		04/25/2013	MBS Paydown 0.18407353.....		87,271	87,271	90,486	89,054		(1,644)		(1,644)		87,271			0	1,018	09/01/2025	1.....
31419D	NW	7		05/25/2013	MBS Paydown 0.1830034.....		2,153	2,153	2,232	2,197		(8)		(8)		2,153			0	31	09/01/2025	1.....
31419D	NW	7		06/25/2013	MBS Paydown 0.18192972.....		2,160	2,160	2,239	2,204		(8)		(8)		2,160			0	38	09/01/2025	1.....
373506	AV	6		04/15/2013	Sinking Fund Redemption 100.0.....		75,000	75,000	74,240	74,368		635		635		75,000			0	1,000	03/15/2021	1FE.....
373506	AV	6		05/15/2013	Sinking Fund Redemption 100.0.....		325,000	325,000	321,705	322,263		2,714		2,714		325,000			0	5,417	03/15/2021	1FE.....
373506	AV	6		06/15/2013	Sinking Fund Redemption 100.0.....		380,000	380,000	376,147	376,800		2,721		2,721		380,000			0	7,600	03/15/2021	1FE.....
45506A	BL	4		06/01/2013	Sinking Fund Redemption 100.0.....		70,000	70,000	74,948	74,186		(4,025)		(4,025)		70,000			0	1,575	06/01/2028	1FE.....
455254	FC	1		06/25/2013	Payment on Intercompany Balance		3,295,500	3,000,000	3,358,500	3,258,039		(31,281)		(31,281)		3,242,922		52,578	52,578	144,500	01/15/2017	2FE.....
462467	MP	3		04/18/2013	Partial Call 100.0.....		15,000	15,000	16,179	16,008		(1,034)		(1,034)		15,000			0	538	01/01/2029	1FE.....
49130T	NP	7		04/01/2013	Partial Call 100.0.....		15,000	15,000	15,777	15,688		(706)		(706)		15,000			0	478	07/01/2027	1FE.....
54627A	CD	7		04/01/2013	Partial Call 100.0.....		20,000	20,000	21,320	20,889		(938)		(938)		20,000			0	380	12/01/2038	1FE.....
54627A	CD	7		06/01/2013	Partial Call 100.0.....		20,000	20,000	21,320	20,889		(938)		(938)		20,000			0	570	12/01/2038	1FE.....
60416Q	FT	6		04/01/2013	Partial Call 100.0.....		1,606	1,606	1,608	1,608		(2)		(2)		1,606			0	14	09/01/2042	1FE.....

SCHEDULE D - PART 4

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

QE058

1	2					3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
														11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
60416Q	FT	6	MN HSG FIN AGY-A 2.60 09/01/2042.....	05/07/2013	Partial Call 100.0					5,817	5,817	5,823	5,823		(6)		(6)		5,817			0	66	09/01/2042	1FE....
60416Q	FT	6	MN HSG FIN AGY-A 2.60 09/01/2042.....	06/01/2013	Partial Call 100.0					5,709	5,709	5,714	5,714		(6)		(6)		5,709			0	74	09/01/2042	1FE....
60535G	AX	0	MS ST HOME CORP SR A 4.50 12/01/2031.....	04/01/2013	Partial Call 100.0					10,000	10,000	10,777	10,611		(629)		(629)		10,000			0	150	12/01/2031	1FE....
60535G	AX	0	MS ST HOME CORP SR A 4.50 12/01/2031.....	05/01/2013	Partial Call 100.0					10,000	10,000	10,777	10,611		(629)		(629)		10,000			0	188	12/01/2031	1FE....
60535G	AX	0	MS ST HOME CORP SR A 4.50 12/01/2031.....	06/01/2013	Partial Call 100.0					25,000	25,000	26,942	26,526		(1,573)		(1,573)		25,000			0	563	12/01/2031	1FE....
60535Q	FD	7	MS HOME CORP 5.4 06/01/2038.....	04/01/2013	Partial Call 100.0					25,000	25,000	25,899	25,089		(691)		(691)		25,000			0	450	06/01/2038	1FE....
60535Q	FD	7	MS HOME CORP 5.4 06/01/2038.....	05/01/2013	Partial Call 100.0					25,000	25,000	25,899	25,089		(691)		(691)		25,000			0		06/01/2038	1FE....
60535Q	FD	7	MS HOME CORP 5.4 06/01/2038.....	06/01/2013	Partial Call 100.0					40,000	40,000	41,438	40,143		(1,105)		(1,105)		40,000			0	1,099	06/01/2038	1FE....
60636X	8E	6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	04/01/2013	Partial Call 100.0					10,000	10,000	10,771	10,612		(629)		(629)		10,000			0	188	11/01/2027	1FE....
60636X	8E	6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	05/01/2013	Partial Call 100.0					15,000	15,000	16,156	15,918		(944)		(944)		15,000			0	338	11/01/2027	1FE....
60636X	8E	6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	06/03/2013	Partial Call 100.0					10,000	10,000	10,771	10,612		(629)		(629)		10,000			0	265	11/01/2027	1FE....
60637B	BD	1	MISSOURI ST 4.625 05/01/2028.....	04/01/2013	Partial Call 100.0					5,000	5,000	5,324	5,270		(277)		(277)		5,000			0	96	05/01/2028	1FE....
60637B	BD	1	MISSOURI ST 4.625 05/01/2028.....	05/01/2013	Partial Call 100.0					10,000	10,000	10,647	10,540		(554)		(554)		10,000			0	231	05/01/2028	1FE....
60637B	BD	1	MISSOURI ST 4.625 05/01/2028.....	06/01/2013	Partial Call 100.0					5,000	5,000	5,324	5,270		(277)		(277)		5,000			0	135	05/01/2028	1FE....
60637B	CK	4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	04/01/2013	Partial Call 100.0					5,000	5,000	5,364	5,320		(329)		(329)		5,000			0	89	11/01/2030	1FE....
60637B	CK	4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	05/01/2013	Partial Call 100.0					10,000	10,000	10,727	10,641		(658)		(658)		10,000			0	213	11/01/2030	1FE....
60637B	CK	4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	06/01/2013	Partial Call 100.0					10,000	10,000	10,727	10,641		(658)		(658)		10,000			0	248	11/01/2030	1FE....
63967C	N6	5	NE ST SFH F 4.40 03/01/2020.....	04/01/2013	Partial Call 100.0					20,000	20,000	20,370	20,144		(183)		(183)		20,000			0	513	03/01/2020	1FE....
63967C	N6	5	NE ST SFH F 4.40 03/01/2020.....	06/01/2013	Partial Call 100.0					10,000	10,000	10,185	10,072		(91)		(91)		10,000			0	330	03/01/2020	1FE....
64469D	EF	4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	06/01/2013	Partial Call 100.0					220,000	220,000	230,120	227,060		(7,434)		(7,434)		220,000			0	11,596	01/01/2037	1FE....
647200	M8	4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	06/01/2013	Partial Call 100.0					20,000	20,000	20,994	20,822		(847)		(847)		20,000			0	694	09/01/2025	1FE....
647200	N5	9	NM MTG FIN SFM 5.00 09/01/2030.....	04/01/2013	Partial Call 100.0					10,000	10,000	10,820	10,682		(702)		(702)		10,000			0	292	09/01/2030	1FE....
647200	N5	9	NM MTG FIN SFM 5.00 09/01/2030.....	06/01/2013	Partial Call 100.0					10,000	10,000	10,820	10,682		(702)		(702)		10,000			0	375	09/01/2030	1FE....
647200	V3	5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....	06/01/2013	Partial Call 100.0					20,000	20,000	21,196	21,136		(1,164)		(1,164)		20,000			0	527	03/01/2043	1FE....
677377	U9	2	OHIO HSG 4.80 11/01/2028.....	05/01/2013	Partial Call 100.0					30,000	30,000	32,466	32,082		(2,137)		(2,137)		30,000			0	720	11/01/2028	1FE....
67756C	AG	3	OH ST HOSP-A 5.00 01/15/2020.....	06/25/2013	Payment on Intercompany Balance					3,252,311	2,945,000	3,414,109	3,371,119		(27,696)		(27,696)		3,357,731		...(105,420)	...(105,420)	148,886	01/15/2020	1FE....
686087	LA	3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	04/01/2013	Partial Call 100.0					85,000	85,000	86,938	86,663		(1,716)		(1,716)		85,000			0	2,869	07/01/2023	1FE....
708796	YR	2	PA HSG FIN AG 5.00 04/01/2028.....	04/01/2013	Partial Call 100.0					50,000	50,000	52,969	52,498		(2,568)		(2,568)		50,000			0	1,250	04/01/2028	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		(2,642)		(2,642)		45,000			0	780	10/01/2040	1FE....
83712T	BZ	3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....	04/01/2013	Partial Call 100.0					5,000	5,000	5,403	5,319		(329)		(329)		5,000			0	188	07/01/2027	1FE....
880459	6U	1	TN HSG DEV AGY 5.75 01/01/2037.....	04/01/2013	Partial Call 100.0					330,000	330,000	348,012	341,426		(12,400)		(12,400)		330,000			0	14,231	01/01/2037	1FE....
880591	CU	4	TENN VALLEY AUTH E 6.25 12/15/2017.....	05/28/2013	ANCORA ADVISORS LLC.					582,407	475,000	589,803	553,904		(6,494)		(6,494)		551,359		31,048	31,048	13,524	12/15/2017	1.....
88271H	EP	0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	04/01/2013	Partial Call 100.0					5,000	5,000	5,356	5,315		(323)		(323)		5,000			0	130	09/01/2028	1FE....
914353	UV	7	UNIV OF IL AUX FACS 5.00 04/01/2022.....	06/18/2013	Defeasement.....					1,030,244	1,000,000	1,058,080	1,037,692		(5,513)		(5,513)		1,035,125		(4,882)	(4,882)	35,694	04/01/2022	1FE....
919061	FC	0	VALDEZ TERMINAL REV C 5.00 01/01/21(BP).....	06/25/2013	Payment on Intercompany Balance					3,422,460	3,000,000	3,427,320	3,365,943		(20,125)		(20,125)		3,356,227		66,233	66,233	147,500	01/01/2021	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
92812U DA 3	VA ST HSG DEVV AUTH 4.30 10/01/2017.....			06/05/2013	Call 100.0.....		1,000,000	1,000,000	1,000,000	1,000,041			(43)		(43)	1,000,000			0	29,144	10/01/2017	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						32,250,499	31,071,259	32,424,277	32,014,500	0	(177,597)	0	(177,597)	0	31,897,152	0	353,347	353,347	805,691	XXX...	XXX....

Bonds - Industrial and Miscellaneous

QE05.9

037933 AE 8	APRIA HEALTHCARE 11.25 11/01/2014.....			05/06/2013	Call 102.813.....		454,433	442,000	467,220	449,358			(4,061)		(4,061)	448,343		6,091	6,091	25,553	11/01/2014	4FE.....
073902 PR 3	BEAR STEARNS CO 6.40 10/02/2017.....			05/21/2013	SUSQUEHANNA INTL GRP.....		2,391,660	2,000,000	2,302,640	2,224,769			(18,207)		(18,207)	2,217,945		173,715	173,715	82,489	10/02/2017	1FE.....
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	8,333			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 0.94166667.....		8,333	8,333	8,332	8,332			0		0	8,333			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 0.93333333.....		8,333	8,333	8,332	8,332			0		0	8,333			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 0.99166667.....		8,333	8,333	8,333	8,333			0		0	8,333			0	22	03/27/2028	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....		R..	05/25/2013	MBS Paydown 0.98333333.....		8,333	8,333	8,333	8,333			0		0	8,333			0	45	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.....		8,333	8,333	8,333	8,333			0		0	8,333			0	68	03/27/2028	1FE.....
1248EP AL 7	CCO HOLDINGS LLC 7.875 04/30/2018.....			05/03/2013	Cash Tender 106.325.....		372,138	350,000	360,070	356,391			(623)		(623)	356,227		15,910	15,910	14,011	04/30/2018	3FE.....
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....			04/25/2013	MBS Paydown 0.85827505.....		32,494	32,494	26,645	27,457			70		70	32,494			0	569	04/25/2037	1FM.....
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....			05/25/2013	MBS Paydown 0.854892867.....		17,658	17,658	14,480	14,921			60		60	17,658			0	384	04/25/2037	1FM.....
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....			06/25/2013	MBS Paydown 0.850518818.....		22,837	22,837	18,726	19,297			94		94	22,837			0	593	04/25/2037	1FM.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....			04/18/2013	MBS Paydown 0.99166667.....		8,333	8,333	8,332	8,332			0		0	8,333			0	23	03/18/2028	1FE.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....			05/18/2013	MBS Paydown 0.98333333.....		8,333	8,333	8,332	8,332			0		0	8,333			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	8,333			0	62	03/18/2028	1FE.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....			04/25/2013	MBS Paydown 0.232818074.....		17,860	17,860	15,762	15,715			699		699	17,860			0	313	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....			05/25/2013	MBS Paydown 0.226178205.....		31,207	31,207	27,541	27,460			2,369		2,369	31,207			0	685	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....			06/25/2013	MBS Paydown 0.22251666.....		17,209	17,209	15,187	15,143			694		694	17,209			0	453	04/25/2035	1FM.....
217203 AD 0	COPANO ENERGY LL 7.75 06/01/2018.....			06/01/2013	Call 103.875.....		155,813	150,000	152,296	151,564			(182)		(182)	151,492		4,321	4,321	5,813	06/01/2018	2FE.....
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....			04/15/2013	MBS Paydown 0.89673101.....		80,158	80,158	80,158	80,157			1		1	80,158			0	1,275	01/15/2025	2FE.....
29444U AJ 5	EQUINIX INC 8.125 03/01/2018.....			04/04/2013	Call 110.79.....		411,031	371,000	392,949	384,614			(1,047)		(1,047)	384,614		26,416	26,416	17,835	03/01/2018	3FE.....
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....			06/25/2013	MBS Paydown 0.101197728.....		65,113	65,113	63,323	63,323			126		126	65,113			0	13	04/25/2037	1Z.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			04/15/2013	MBS Paydown 0.987951806.....		3,614	3,614	3,614	3,614					0	3,614			0	51	10/15/2042	1FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			05/15/2013	MBS Paydown 0.98554216.....		3,614	3,614	3,614	3,614					0	3,614			0	63	10/15/2042	1FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			06/15/2013	MBS Paydown 0.98313252.....		3,614	3,614	3,614	3,614					0	3,614			0	76	10/15/2042	1FE.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....			04/25/2013	MBS Paydown 0.681038796.....		24,000	24,000	22,365	22,375			547		547	24,000			0	21	07/25/2036	2AM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....			05/25/2013	MBS Paydown 0.671117504.....		14,882	14,882	13,868	13,874			83		83	14,882			0	18	07/25/2036	2AM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....			06/25/2013	MBS Paydown 0.653490599.....		26,440	26,440	24,639	24,650			851		851	26,440			0	39	07/25/2036	2AM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....			04/25/2013	MBS Paydown 0.347387977.....		49,942	49,942	41,702	41,207			5,002		5,002	49,942			0	916	08/25/2035	1FM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....			05/25/2013	MBS Paydown 0.347005776.....		2,217	2,217	1,851	1,829			7		7	2,217			0	51	08/25/2035	1FM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....			06/25/2013	MBS Paydown 0.343270491.....		21,665	21,665	18,090	17,875			48		48	21,665			0	596	08/25/2035	1FM.....
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....			04/25/2013	MBS Paydown 0.74196467.....		37,492	37,492	37,492	22,182					0	37,492			0	48	11/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....			05/25/2013	MBS Paydown 0.73561595.....		31,744	31,744	31,744	18,781	.....	.....	.....	.....0	.....	.....31,744	.....	.....	.....0	52	11/25/2036	1FM....
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....			06/25/2013	MBS Paydown 0.733017189.....		12,994	12,994	12,994	7,688	.....	.....	.....	.....0	.....	.....12,994	.....	.....	.....0	25	11/25/2036	1FM....
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....			04/25/2013	MBS Paydown 0.158465663.....		3,862	3,862	3,862	3,142	1,163	.....	.....	.....1,163	.....	.....3,862	.....	.....	.....0	3	08/25/2036	1FM....
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....			05/25/2013	MBS Paydown 0.157112558.....		6,766	6,766	6,766	5,505	2,038	.....	.....	.....2,038	.....	.....6,766	.....	.....	.....0	7	08/25/2036	1FM....
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....			06/25/2013	MBS Paydown 0.156079609.....		5,165	5,165	5,165	4,202	1,556	.....	.....	.....1,556	.....	.....5,165	.....	.....	.....0	7	08/25/2036	1FM....
36239Y AB 8	GABELLI ASSET MG 5.50 05/15/2013.....			05/15/2013	Maturity 100.0.....		1,500,000	1,500,000	1,525,468	1,500,401	.....	.....(1,220)	.....	.....(1,220)	.....	.....1,500,000	.....	.....	.....0	41,250	05/15/2013	2FE....
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....			04/25/2013	MBS Paydown 0.1671805.....		4,374	4,374	4,374	3,379	1,194	.....	.....	.....1,194	.....	.....4,374	.....	.....	.....0	4	09/25/2036	1FM....
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....			05/25/2013	MBS Paydown 0.166269083.....		4,557	4,557	4,557	3,520	1,244	.....	.....	.....1,244	.....	.....4,557	.....	.....	.....0	5	09/25/2036	1FM....
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....			06/25/2013	MBS Paydown 0.165063399.....		6,028	6,028	6,028	4,657	1,646	.....	.....	.....1,646	.....	.....6,028	.....	.....	.....0	8	09/25/2036	1FM....
369604 BC 6	GEN ELECTRIC CO 5.25 12/06/2017.....			05/06/2013	ANCORA ADVISORS LLC.....		293,408	250,000	276,575	269,448	.....	.....(1,360)	.....	.....(1,360)	.....	.....269,044	.....	.....24,363	24,363	5,578	12/06/2017	1FE....
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....			04/05/2013	Paydown 100.0.....		17,961	17,961	8,826	3,699	.....	.....	.....	.....0	.....	.....17,961	.....	.....	.....0	19	08/05/2050	6*.....
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....			05/05/2013	Paydown 100.0.....		14,784	14,784	7,265	3,045	.....	.....	.....	.....0	.....	.....14,784	.....	.....	.....0	16	08/05/2050	6*.....
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....			06/05/2013	Paydown 100.0.....		10,509	10,509	5,164	2,164	.....	.....	.....	.....0	.....	.....10,509	.....	.....	.....0	21	08/05/2050	6*.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....			06/20/2013	MBS Paydown 0.99625.....		7,500	7,500	.....	.....7,500	.....	.....(0)	.....	.....(0)	.....	.....7,500	.....	.....	.....0	74	03/20/2043	2FE....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....			04/25/2013	MBS Paydown 0.9825.....		17,500	17,500	17,500	17,501	.....	.....1	.....	.....1	.....	.....17,500	.....	.....	.....0	300	01/25/2043	1Z.....
457030 AG 9	INGLES MKTS INC 8.875 05/15/2017.....			06/12/2013	Cash Tender 104.938.....		346,295	330,000	342,039	336,226	.....	.....(1,206)	.....	.....(1,206)	.....	.....335,690	.....	.....10,605	10,605	16,840	05/15/2017	4FE....
45867X AE 4	INTERGEN NV 9.00 06/30/2017.....		R..	06/13/2013	Cash Tender 103.375.....		403,163	390,000	405,242	382,200	18,938	(991)	.....	.....17,947	.....	.....400,697	.....	.....2,465	2,465	15,893	06/30/2017	4FE....
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....			04/25/2013	MBS Paydown 0.91573469.....		39,940	39,940	33,799	34,421	.....	.....270	.....	.....270	.....	.....39,940	.....	.....	.....0	403	08/25/2035	1FM....
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....			05/25/2013	MBS Paydown 0.870248665.....		213,784	213,784	180,915	184,242	.....	.....17,702	.....	.....17,702	.....	.....213,784	.....	.....	.....0	2,705	08/25/2035	1FM....
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....			06/25/2013	MBS Paydown 0.849583122.....		97,128	97,128	82,195	83,706	.....	.....1,717	.....	.....1,717	.....	.....97,128	.....	.....	.....0	1,476	08/25/2035	1FM....
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....			04/25/2013	MBS Paydown 0.37466229.....		20,039	20,039	15,919	16,926	.....	.....1,491	.....	.....1,491	.....	.....20,039	.....	.....	.....0	31	03/25/2036	2FM....
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....			05/25/2013	MBS Paydown 0.36791103.....		17,058	17,058	13,550	15,606	.....	.....875	.....	.....875	.....	.....17,058	.....	.....	.....0	33	03/25/2036	2FM....
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....			06/25/2013	MBS Paydown 0.35986957.....		21,028	21,028	16,704	18,588	.....	.....1,742	.....	.....1,742	.....	.....21,028	.....	.....	.....0	49	03/25/2036	2FM....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....			04/25/2013	MBS Paydown 0.34340542.....		15,189	15,189	15,189	13,209	1,571	.....	.....	.....1,571	.....	.....15,189	.....	.....	.....0	16	09/25/2036	1FM....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....			04/25/2013	Pass-Through Loss.....		.....	.....11,580	11,580	.....	.....1,197	.....	.....	.....1,197	.....	.....	.....	.....	.....0	12	09/25/2036	1FM....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....			05/25/2013	MBS Paydown 0.33237309.....		38,547	38,547	38,547	27,219	3,986	.....	.....	.....3,986	.....	.....38,547	.....	.....	.....0	51	09/25/2036	1FM....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....			05/25/2013	Pass-Through Loss.....		.....	.....16,614	16,614	.....	.....1,718	.....	.....	.....1,718	.....	.....	.....	.....	.....0	22	09/25/2036	1FM....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....			06/25/2013	MBS Paydown 0.31854284.....		63,151	63,151	63,151	34,122	6,530	.....	.....	.....6,530	.....	.....63,151	.....	.....	.....0	100	09/25/2036	1FM....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....			06/25/2013	Pass-Through Loss.....		.....	.....6,001	6,001	.....	.....620	.....	.....	.....620	.....	.....	.....	.....	.....0	9	09/25/2036	1FM....
52989L AH 2	LIBBEY GLASS INC 6.875 05/15/2020.....			05/07/2013	Partial Call 103.0.....		24,720	24,000	24,000	24,000	.....	.....0	.....	.....0	.....	.....24,000	.....	.....720	720	788	05/15/2020	4FE....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....			04/25/2013	MBS Paydown 0.980471219.....		38,276	38,276	35,812	35,734	.....	.....2,513	.....	.....2,513	.....	.....38,276	.....	.....	.....0	17	03/25/2037	1Z.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....			05/25/2013	MBS Paydown 0.960893919.....		38,372	38,372	35,901	35,822	.....	.....164	.....	.....164	.....	.....38,372	.....	.....	.....0	29	03/25/2037	1Z.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....			06/25/2013	MBS Paydown 0.944272736.....		40,888	40,888	38,272	38,205	.....	.....111	.....	.....111	.....	.....40,888	.....	.....	.....0	35	03/25/2037	1Z.....
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....			04/12/2013	MBS Paydown 0.725757498.....		40,780	40,780	40,958	40,755	.....	.....(24)	.....	.....(24)	.....	.....40,780	.....	.....	.....0	1,108	03/12/2034	1FM....
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....			05/12/2013	MBS Paydown 0.711062716.....		44,084	44,084	44,277	44,058	.....	.....(47)	.....	.....(47)	.....	.....44,084	.....	.....	.....0	1,460	03/12/2034	1FM....
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....			06/12/2013	MBS Paydown 0.0.....		2,133,188	2,133,188	2,142,521	2,131,896		128		128		2,133,188			0	83,796	03/12/2034	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....			04/25/2013	MBS Paydown 0.556364247.....		20,618	20,618	19,046	19,066	.....	.....138	.....	.....138	.....	.....20,618	.....	.....	.....0	20	08/25/2046	1AM....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....			05/25/2013	MBS Paydown 0.544896937.....		22,935	22,935	21,186	21,208	.....	.....399	.....	.....399	.....	.....22,935	.....	.....	.....0	30	08/25/2046	1AM....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....			06/25/2013	MBS Paydown 0.536222323.....		17,349	17,349	16,026	16,043	.....	.....158	.....	.....158	.....	.....17,349	.....	.....	.....0	28	08/25/2046	1AM....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....			04/25/2013	MBS Paydown 0.807879262.....		34,321	34,321	32,991	32,986	.....	.....133	.....	.....133	.....	.....34,321	.....	.....	.....0	22	05/25/2037	1Z.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....			05/25/2013	MBS Paydown 0.785654204.....		27,781	27,781	26,705	26,700	.....	.....117	.....	.....117	.....	.....27,781	.....	.....	.....0	27	05/25/2037	1Z.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....			06/25/2013	MBS Paydown 0.749145778.....		45,636	45,636	43,867	43,860	.....	.....764	.....	.....764	.....	.....45,636	.....	.....	.....0	58	05/25/2037	1Z.....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....			04/25/2013	MBS Paydown 0.577659085.....		26,266	26,266	19,043	19,556	.....	.....815	.....	.....815	.....	.....26,266	.....	.....	.....0	479	05/25/2033	1FM....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....			05/25/2013	MBS Paydown 0.571826564.....		52,493	52,493	38,057	39,084	.....	.....7,626	.....	.....7,626	.....	.....52,493	.....	.....	.....0	1,196	05/25/2033	1FM....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....			06/25/2013	MBS Paydown 0.568014896.....		34,305	34,305	24,871	25,542	.....	.....3,025	.....	.....3,025	.....	.....34,305	.....	.....	.....0	938	05/25/2033	1FM....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....			04/25/2013	MBS Paydown 0.917486048.....		6,609	6,609	5,750	5,819	.....	.....(94)	.....	.....(94)	.....	.....6,609	.....	.....	.....0	122	09/25/2033	1FM....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....			05/25/2013	MBS Paydown 0.912269324.....		11,477	11,477	9,985	10,105	.....	.....(152)	.....	.....(152)	.....	.....11,477	.....	.....	.....0	265	09/25/2033	1FM....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....			06/25/2013	MBS Paydown 0.906140677.....		13,483	13,483	11,730	11,872	.....	.....(46)	.....	.....(46)	.....	.....13,483	.....	.....	.....0	373	09/25/2033	1FM....
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	.....	.....11	.....	.....11	.....	.....83,791	.....	.....	.....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	.....	.....8	.....	.....8	.....	.....69,176	.....	.....	.....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	.....	.....11	.....	.....11	.....	.....80,048	.....	.....	.....0	748	08/20/2029	1FE....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			04/25/2013	MBS Paydown 0.86859885.....		62,910	62,910	60,197	60,224	.....	.....1,086	.....	.....1,086	.....	.....62,910	.....	.....	.....0	52	03/25/2037	5AM....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			05/25/2013	MBS Paydown 0.785780214.....		82,819	82,819	79,247	79,282	.....	.....1,635	.....	.....1,635	.....	.....82,819	.....	.....	.....0	92	03/25/2037	5AM....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			06/25/2013	MBS Paydown 0.67122613.....		114,554	114,554	109,614	109,662	.....	.....3,428	.....	.....3,428	.....	.....114,554	.....	.....	.....0	159	03/25/2037	5AM....
858577 AP 4	STENA AB 7 12/01/16.....		R..	04/05/2013	Call 100.0.....		118,000	118,000	109,150	111,094	.....	.....7,303	.....	.....7,303	.....	.....118,000	.....	.....	.....0	2,845	12/01/2016	4FE....
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	.....	.....8	.....	.....8	.....	.....3,289	.....	.....	.....0	19	08/25/2031	5AM....
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	.....	.....15	.....	.....15	.....	.....4,053	.....	.....	.....0	34	08/25/2031	5AM....
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	.....	.....21	.....	.....21	.....	.....4,208	.....	.....	.....0	47	08/25/2031	5AM....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			04/25/2013	MBS Paydown 0.24793024.....		22,757	22,757	21,505	21,514	.....	.....230	.....	.....230	.....	.....22,757	.....	.....	.....0	11	06/25/2037	1Z.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			05/25/2013	MBS Paydown 0.24431269.....		14,470	14,470	13,674	13,680	.....	.....62	.....	.....62	.....	.....14,470	.....	.....	.....0	10	06/25/2037	1Z.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			06/25/2013	MBS Paydown 0.24016077.....		16,608	16,608	15,694	15,700	.....	.....98	.....	.....98	.....	.....16,608	.....	.....	.....0	16	06/25/2037	1Z.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			04/20/2013	MBS Paydown 0.983333333.....		8,333	8,333	8,332	8,332	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	35	02/22/2038	1FE....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			05/20/2013	MBS Paydown 0.975.....		8,333	8,333	8,332	8,332	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	54	02/22/2038	1FE....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			06/20/2013	MBS Paydown 0.966666667.....		8,333	8,333	8,332	8,332	.....	.....0	.....	.....0	.....	.....8,333	.....	.....	.....0	74	02/22/2038	1FE....
883556 BA 9	THERMO FISHER 2.25 08/15/2016.....			04/22/2013	ANCORA ADVISORS LLC.....		1,026,810	1,000,000	1,020,300	1,014,205	.....	.....(1,292)	.....	.....(1,292)	.....	.....1,013,932	.....	.....12,878	12,878	15,625	08/15/2016	2FE....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....			04/20/2013	MBS Paydown 0.859380986.....		27,295	27,295	27,295	27,212	.....	.....(40)	.....	.....(40)	.....	.....27,295	.....	.....	.....0	197	03/20/2025	1FE....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....			05/20/2013	MBS Paydown 0.831993349.....		27,388	27,388	27,388	27,304	.....	.....(37)	.....	.....(37)	.....	.....27,388	.....	.....	.....0	255	03/20/2025	1FE....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....			06/20/2013	MBS Paydown 0.806767339.....		25,226	25,226	25,226	25,149	.....	.....(32)	.....	.....(32)	.....	.....25,226	.....	.....	.....0	287	03/20/2025	1FE....
525ESC 1C 3	LEHMAN ESCROW 12/23/2010.....			04/04/2013	Third Distribution Due to Plan.....		50,082	50,082	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....50,082	50,082	50,082	12/23/2099	6*.....
525ESC 5A 3	LEHMAN ESCROW BROS 5/12/2014.....			04/04/2013	Third Distribution Due to Plan.....		99,522	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....99,522	99,522	.....	05/12/2014	6*.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						12,176,152	11,488,273	11,749,266	11,456,855	43,400	33,795	0	77,195	0	11,749,062	0	427,090	427,090	349,911	XXX...	XXX....

Bonds - Hybrid Securities

QE05.11

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
	CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
	08449Q	20	3		05/26/2013	Call 25.0			15,000	375,000	370,520		4,489		4,489	375,000				0	14,484	07/26/2045	2FE	
4899999.			Total - Bonds - Hybrid Securities						375,000	15,000	375,000	370,520	0	4,489	0	4,489	375,000	0	0	0	0	14,484	XXX	XXX
8399997.			Total - Bonds - Part 4						47,413,869	45,169,691	47,267,028	46,492,127	43,400	(172,563)	0	(129,163)	46,633,436	0	780,433	780,433	1,220,599	XXX	XXX	
8399999.			Total - Bonds						47,413,869	45,169,691	47,267,028	46,492,127	43,400	(172,563)	0	(129,163)	46,633,436	0	780,433	780,433	1,220,599	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous																								
	414567	20	6		04/30/2013	Call 25.0		4,100,000	102,500		103,153	105,985	(3,485)		(3,485)	102,500			0	2,520	XXX	P2UFE		
	642222	ZZ	9		06/03/2013	Call 1000.0		500,000	500,000		495,390	495,390			0	495,390		4,610	4,610	7,500	XXX	P4AZ		
8499999.			Total - Preferred Stocks - Industrial & Miscellaneous						602,500	XXX	598,543	601,375	(3,485)	0	0	(3,485)	597,890	0	4,610	4,610	10,020	XXX	XXX	
8999997.			Total - Preferred Stocks - Part 4						602,500	XXX	598,543	601,375	(3,485)	0	0	(3,485)	597,890	0	4,610	4,610	10,020	XXX	XXX	
8999999.			Total - Preferred Stocks						602,500	XXX	598,543	601,375	(3,485)	0	0	(3,485)	597,890	0	4,610	4,610	10,020	XXX	XXX	
Common Stocks - Industrial and Miscellaneous																								
	049164	20	5		05/08/2013	CANTOR FITZGERALD & CO	1,000	44	XXX	40	55	(2)		(2)		38		5	5		XXX	L		
	060505	10	4		05/07/2013	ANCORA ADVISORS LLC	45,000,000	585,887	XXX	309,225	548,100	(238,875)		(238,875)		309,225		276,662	276,662	450	XXX	L		
	118255	10	8		06/28/2013	GREENTREE BROKERAGE	3,916,000	144,998	XXX	113,883	117,338	(3,455)		(3,455)		113,883		31,115	31,115	677	XXX	L		
	14149F	10	9		04/16/2013	GREENTREE BROKERAGE	2,015,000	33,069	XXX	22,726	36,633	(13,907)		(13,907)		22,726		10,343	10,343	101	XXX	L		
	14149F	10	9		04/19/2013	GREENTREE BROKERAGE	2,099,000	31,364	XXX	24,223	38,160	(13,937)		(13,937)		24,223		7,141	7,141	105	XXX	L		
	17243V	10	2		06/07/2013	GREENTREE BROKERAGE	1,903,000	54,963	XXX	37,874	56,024	(18,150)		(18,150)		37,874		17,089	17,089	799	XXX	L		
	17243V	10	2		06/24/2013	CANTOR FITZGERALD & CO	5,820,000	156,405	XXX	141,615	170,450	(28,835)		(28,835)		141,615		14,789	14,789	1,696	XXX	L		
	19259P	30	0		05/08/2013	CANTOR FITZGERALD & CO	1,000	56	XXX	51	58	(8)		(8)		51		5	5		XXX	L		
	25659P	40	2		05/02/2013	CANTOR FITZGERALD & CO	11,135,000	21,490	XXX	95,099	28,444		16,703	(16,703)		26,613		(5,123)	(5,123)		XXX	L		
	302104	10	4		04/10/2013	FRIEDMAN BILLINGS RAMSEY	1,400,000	48,025	XXX	25,200	46,900	(21,700)		(21,700)		25,200		22,825	22,825		XXX	L		
	302104	10	4		04/30/2013	INTERSTATE GROUP	1,250,000	47,742	XXX	22,500	41,875	(19,375)		(19,375)		22,500		25,242	25,242		XXX	L		
	302104	10	4		05/14/2013	FRIEDMAN BILLINGS RAMSEY	650,000	30,908	XXX	11,700	21,775	(10,075)		(10,075)		11,700		19,208	19,208		XXX	L		
	39153L	10	6		04/29/2013	GREENTREE BROKERAGE	3,511,000	97,027	XXX	79,191	104,874	(25,682)		(25,682)		79,191		17,836	17,836		XXX	L		
	45768S	10	5		06/07/2013	GREENTREE BROKERAGE	1,333,000	55,183	XXX	34,263	59,025	(24,762)		(24,762)		34,263		20,920	20,920		XXX	L		
	458334	10	9		06/21/2013	CANTOR FITZGERALD & CO	3,043,000	88,988	XXX	54,523	58,005	(24,311)		(24,311)		50,029		38,958	38,958	609	XXX	L		
	458334	10	9		06/24/2013	CANTOR FITZGERALD & CO	4,960,000	142,172	XXX	128,188	91,026	(23,533)		(23,533)		109,540		32,632	32,632	584	XXX	L		
	576323	10	9		04/03/2013	CANTOR FITZGERALD & CO	6,117,000	164,457	XXX	130,719	178,311	(47,592)		(47,592)		130,719		33,739	33,739		XXX	L		
	678026	10	5		06/05/2013	CANTOR FITZGERALD & CO	16,000	1,543	XXX	970	1,305	(335)		(335)		970		572	572		XXX	L		
	678026	10	5		06/13/2013	CANTOR FITZGERALD & CO	1,579,000	144,100	XXX	122,106	128,823	(6,717)		(6,717)		122,106		21,993	21,993		XXX	L		
	685564	10	6		06/07/2013	GREENTREE BROKERAGE	5,085,000	90,686	XXX	65,223	84,869	(19,646)		(19,646)		65,223		25,463	25,463		XXX	L		
	693475	10	5		05/15/2013	BERNSTEIN	4,000,000	281,357	XXX	216,393	266,000	(49,607)		(49,607)		216,393		64,964	64,964	3,360	XXX	L		
	879369	10	6		05/01/2013	CANTOR FITZGERALD & CO	663,000	51,389	XXX	39,602	56,030	(16,428)		(16,428)		39,602		11,788	11,788	225	XXX	L		
	879369	10	6		05/08/2013	CANTOR FITZGERALD & CO	5,000	393	XXX	307	423	(115)		(115)		307		86	86	2	XXX	L		
	879369	10	6		05/10/2013	CANTOR FITZGERALD & CO	635,000	50,981	XXX	41,459	53,664	(12,204)		(12,204)		41,459		9,522	9,522	216	XXX	L		
	90187B	10	1		03/28/2013	Spin Off 82735Q102	1,220,000	18,436	XXX	18,436	18,436				0	18,436			0		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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
92046N 10 2	VALUECLICK INC.....		....	04/04/2013	GREENTREE BROKERAGE.....	1,189,000	33,027	XXX.....	18,770	35,147	(16,377)	.....	.....	.....(16,377)	.....	.....18,770	.....	.....14,257	14,257	.....	.....XXX...	L.....
92046N 10 2	VALUECLICK INC.....		....	05/09/2013	GREENTREE BROKERAGE.....	3,313,000	88,478	XXX.....	58,225	97,932	(39,707)	.....	.....	.....(39,707)	.....	.....58,225	.....	.....30,253	30,253	.....	.....XXX...	L.....
92046N 10 2	VALUECLICK INC.....		....	05/23/2013	CANTOR FITZGERALD & CO....	3,559,000	93,058	XXX.....	70,016	105,183	(35,167)	.....	.....	.....(35,167)	.....	.....70,016	.....	.....23,042	23,042	.....	.....XXX...	L.....
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD.....		....	05/08/2013	CANTOR FITZGERALD & CO....	1,000	19	XXX.....	17	17	(1)	.....	.....	.....(1)	.....	.....17	.....	.....2	2	.....	.....XXX...	A.....
G9319H 10 2	VALIDUS HOLDINGS LTD.....		F...	06/24/2013	CANTOR FITZGERALD & CO....	1,558,000	52,879	XXX.....	42,648	58,222	(15,574)	.....	.....	.....(15,574)	.....	.....42,648	.....	.....10,231	10,231	4,051	XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						2,609,124	XXX.....	1,925,193	2,503,105	(726,078)	0	16,703	(742,781)	0	1,833,565	0	775,560	775,560	12,875	XXX...	..XXX....
9799997	Total - Common Stocks - Part 4.....						2,609,124	XXX.....	1,925,193	2,503,105	(726,078)	0	16,703	(742,781)	0	1,833,565	0	775,560	775,560	12,875	XXX...	..XXX....
9799999.	Total - Common Stocks.....						2,609,124	XXX.....	1,925,193	2,503,105	(726,078)	0	16,703	(742,781)	0	1,833,565	0	775,560	775,560	12,875	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....						3,211,624	XXX.....	2,523,736	3,104,480	(729,563)	0	16,703	(746,266)	0	2,431,455	0	780,170	780,170	22,895	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....						50,625,494	XXX.....	49,790,764	49,596,608	(686,163)	(172,563)	16,703	(875,429)	0	49,064,891	0	1,560,603	1,560,603	1,243,494	XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1

NONE

Sch. DB-Pt B-Sn 1

NONE

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

NONE

Sch. DB-Pt D-Sn 1

NONE

Sch. DB-Pt D-Sn 2

NONE

Sch. DL-Pt. 1

NONE

Sch. DL-Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Key Bank.....	Cleveland, OH.....				(1,212,290)	(970,292)	(828,234)	XXX..
First Hawaiian.....	Honolulu, HI.....		18		262,014	293,620	83,975	XXX..
Fifth Third.....	Cincinnati, OH.....				2,062,817	3,951,677	4,499,595	XXX..
0199999. Total Open Depositories.....	XXX.....	XXX.....	18	0	1,112,541	3,275,005	3,755,336	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	18	0	1,112,541	3,275,005	3,755,336	XXX..
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	800	800	962	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	18	0	1,113,341	3,275,805	3,756,298	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE