93661201320100102

QUARTERLY STATEMENT

As of June 30, 2013

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml	Vice President
Michael Harrison Haney #	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

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

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

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

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

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

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,062,280,513		2,062,280,513	1,992,790,135
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	2,099,778		2,099,778	640,087
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(1,328,459)), cash equivalents ($..........0) and short-term investments ($.....10,001,609)	8,673,150		8,673,150	26,611,053
6. Contract loans (including $..........0 premium notes)	60,315,014		60,315,014	60,209,649
7. Derivatives	10,981,293		10,981,293	8,812,108
8. Other invested assets			0	
9. Receivables for securities	270,588		270,588	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,144,620,336	0	2,144,620,336	2,089,063,032
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	22,996,921		22,996,921	22,239,283
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	126,742	126,742	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	53,990
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	6,489,640	465,395	6,024,245	2,761,927
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,174,233,639	592,137	2,173,641,502	2,114,118,232
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	608,459,651		608,459,651	579,688,201
28. Total (Lines 26 and 27)	2,782,693,290	592,137	2,782,101,153	2,693,806,433

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. Funds held as collateral	5,468,903		5,468,903	2,049,705
2502. Accrued contractual fee income	301,798		301,798	318,997
2503. Accounts receivable	465,395	465,395	0	132,701
2598. Summary of remaining write-ins for Line 25 from overflow page	253,544	0	253,544	260,524
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	6,489,640	465,395	6,024,245	2,761,927

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....1,934,577,346 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,934,577,346	1,883,390,710
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	34,537,757	35,057,515
4.	Contract claims:		
	4.1 Life	2,892,563	6,106,867
	4.2 Accident and health		
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	3,039,165	2,716,482
10.	Commissions to agents due or accrued - life and annuity contracts $.....469,783, accident and health $..........0 and deposit-type contract funds $..........0	469,783	9,044
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	330,639	345,848
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(8,266,861) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,266,861)	(8,567,354)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	639,796	431,857
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	1,310,242	1,521,494
15.2	Net deferred tax liability	155,948	
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	26,468	
18.	Amounts held for agents' account, including $.....440,390 agents' credit balances	440,390	520,402
19.	Remittances and items not allocated	709,746	1,448,620
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	6,587,108	5,091,036
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,194,587	498,404
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		4,642,915
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	5,850,726	2,399,348
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,984,495,403	1,935,613,188
27.	From Separate Accounts statement	608,459,651	579,688,201
28.	Total liabilities (Lines 26 and 27)	2,592,955,054	2,515,301,389
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	15,096,099	4,455,044
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	186,646,099	176,005,044
38.	Totals of Lines 29, 30 and 37	189,146,099	178,505,044
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,782,101,153	2,693,806,433

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	5,468,903	2,049,705
2502.	Unclaimed property	381,823	349,643
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	5,850,726	2,399,348
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	114,979,519	140,547,273	267,749,124
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	60,975,302	55,543,793	115,302,249
4. Amortization of Interest Maintenance Reserve (IMR)	669,076	442,353	1,183,142
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,132,998	3,974,404	7,931,510
8.2 Charges and fees for deposit-type contracts	291,330	608,845	1,164,164
8.3 Aggregate write-ins for miscellaneous income	1,274,326	1,182,710	2,399,613
9. Totals (Lines 1 to 8.3)	182,322,551	202,299,378	395,729,802
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	4,913,070	9,911,528	18,373,589
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	100,485,213	102,299,495	224,162,005
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,324,193	8,421,855	16,126,001
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	51,186,636	54,129,332	102,006,261
20. Totals (Lines 10 to 19)	161,909,112	174,762,210	360,667,856
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,698,259	8,842,730	17,158,412
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	7,852,151	9,566,038	17,719,735
24. Insurance taxes, licenses and fees, excluding federal income taxes	961,753	356,389	1,204,984
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,771,934)	(7,151,940)	(33,870,319)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	166,649,341	186,375,427	362,880,668
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	15,673,210	15,923,951	32,849,134
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	15,673,210	15,923,951	32,849,134
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,112,295	9,670,903	9,695,182
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,560,915	6,253,048	23,153,952
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....342,428 (excluding taxes of $.....534,025 transferred to the IMR)	(342,429)	112,147	6,345,935
35. Net income (Line 33 plus Line 34)	10,218,486	6,365,195	29,499,887
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	178,505,044	157,357,610	157,357,610
37. Net income (Line 35)	10,218,486	6,365,195	29,499,887
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....60,479	2,215,934	4,580,701	417,038
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(278,963)	2,561,125	(2,722,458)
41. Change in nonadmitted assets	(18,330)	(531,178)	(13,275)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(1,496,072)	(4,774,994)	(4,232,897)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	(1,800,861)	(1,800,861)
54. Net change in capital and surplus (Lines 37 through 53)	10,641,055	6,399,988	21,147,434
55. Capital and surplus as of statement date (Lines 36 + 54)	189,146,099	163,757,598	178,505,044

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	695,952	646,963	1,306,113
08.302.	Contractual rider fee income	332,703	265,453	594,735
08.303.	Contractual annual maintenance and surrender charge fees	245,390	270,179	498,372
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	281	115	393
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,274,326	1,182,710	2,399,613
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Correction of error - Variable annuity reserve surrender charges and standard scenario lapse rates		(1,800,861)	(1,800,861)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(1,800,861)	(1,800,861)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	114,979,519	140,547,273	267,749,124
2.	Net investment income	60,872,049	56,005,432	116,141,615
3.	Miscellaneous income	5,386,089	5,184,554	10,223,778
4.	Total (Lines 1 through 3)	181,237,657	201,737,259	394,114,517
5.	Benefit and loss related payments	108,612,587	113,513,557	242,462,532
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(12,072,427)	(9,334,149)	(36,053,117)
7.	Commissions, expenses paid and aggregate write-ins for deductions	15,858,694	18,594,060	36,209,395
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(876,453) tax on capital gains (losses)	6,200,000	10,942,000	13,390,540
10.	Total (Lines 5 through 9)	118,598,854	133,715,468	256,009,350
11.	Net cash from operations (Line 4 minus Line 10)	62,638,803	68,021,791	138,105,167
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	126,068,061	82,527,067	198,495,917
	12.2 Stocks		226,943	10,971,068
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	126,068,061	82,754,010	209,466,985
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	190,955,478	144,029,644	331,475,056
	13.2 Stocks	1,291,699	499,158	499,824
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	8,336,497	(861,306)	1,866,521
	13.7 Total investments acquired (Lines 13.1 to 13.6)	200,583,674	143,667,496	333,841,401
14.	Net increase (decrease) in contract loans and premium notes	105,365	91,475	339,171
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(74,620,978)	(61,004,961)	(124,713,587)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,552,621)	(5,376,927)	(10,353,598)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(403,107)	471,130	(231,921)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(5,955,728)	(4,905,797)	(10,585,519)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(17,937,903)	2,111,033	2,806,061
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	26,611,053	23,804,992	23,804,992
	19.2 End of period (Line 18 plus Line 19.1)	8,673,150	25,916,025	26,611,053

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

20.0001	Exchanges	1,060,320		4,936,034
20.0002	Securities acquired in paid in kind interest payment	87,586	76,554	146,114
20.0003	Securities acquired from liquidation distributions	1,815	2,053	2,761

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	101,705,527	124,507,283	234,008,064
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	13,273,992	16,039,990	33,741,060
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	114,979,519	140,547,273	267,749,124
12. Deposit-type contracts	61,479	9,681	10,806
13. Total	115,040,998	140,556,954	267,759,930

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

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

Net Income	State of Domicile	June 30, 2013	December 31, 2012
(1) State basis	Ohio	$ 10,218,486	$ 29,499,887
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 10,218,486	$ 29,499,887
Surplus			
(5) Statutory surplus state basis	Ohio	$ 189,146,099	$ 178,505,044
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 189,146,099	$ 178,505,044

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

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

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

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 3,293,092
2. 12 Months or Longer	2,985,764

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

1. Less than 12 Months	$ 116,512,851
2. 12 Months or Longer	29,751,798

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

C. The Company has no wash sales.

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

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

The Company has categorized its June 30, 2013 assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	57,198	-	57,198
Commerical mortgage-backed securities	-	-	-	-
All other bonds	-	38	-	38
Total bonds	-	57,236	-	57,236
Non-affiliated common stock	2,099,778	-	-	2,099,778
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	10,981,293	-	10,981,293
Variable annuity assets (separate accounts) (a)	-	608,459,651	-	608,459,651
Total assets accounted for at fair value	$ 2,099,778	$ 619,498,180	$ -	$ 621,597,958

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

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

NOTES TO FINANCIAL STATEMENTS

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2013.

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	$ 9,656,208	$ 8,716,958	$ 3,552,080	$ 6,104,128	$ -	$ -
States, municipalities and political subdivisions	286,400,167	281,827,996	-	286,400,167	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	313,884,611	289,452,334	-	292,040,562	21,844,049	-
Commercial mortgage-backed securities	296,260,875	270,233,322	-	294,685,731	1,575,144	-
Asset backed securities	139,903,481	138,026,976	-	125,610,526	14,292,955	-
All other bonds	1,135,778,729	1,074,022,927	-	1,124,959,493	10,819,236	-
Total bonds	$ 2,181,884,071	$ 2,062,280,513	$ 3,552,080	$ 2,129,800,607	$ 48,531,384	$ -
Non-affiliated common stock	2,099,778	2,099,778	2,099,778	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Variable annuity assets (separate accounts)	608,459,651	608,459,651	-	608,459,651	-	-
Equity index call options	10,981,293	10,981,293	-	10,981,293	-	-
Policy loans	60,315,014	60,315,014	-	-	60,315,014	-
Total financial assets	$ 2,863,739,807	$ 2,744,136,249	$ 5,651,858	$ 2,749,241,551	$ 108,846,398	$ -

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $..................................0

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

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

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		561,997			561,997	
2. Alaska AK	L		138,519			138,519	
3. Arizona AZ	L		1,470,468			1,470,468	
4. Arkansas AR	L		174,647			174,647	
5. California CA	L		24,208,211			24,208,211	34,468
6. Colorado CO	L		189,786			189,786	
7. Connecticut CT	L		2,146,076			2,146,076	
8. Delaware DE	L		147,914			147,914	
9. District of Columbia DC	L		44,998			44,998	
10. Florida FL	L		12,881,242			12,881,242	
11. Georgia GA	L		718,904			718,904	
12. Hawaii HI	L		956,239			956,239	27,011
13. Idaho ID	L		376,423			376,423	
14. Illinois IL	L		2,455,797			2,455,797	
15. Indiana IN	L		1,186,925			1,186,925	
16. Iowa IA	L		683,250			683,250	
17. Kansas KS	L		286,044			286,044	
18. Kentucky KY	L		904,350			904,350	
19. Louisiana LA	L		318,446			318,446	
20. Maine ME	L		868,299			868,299	
21. Maryland MD	L		442,254			442,254	
22. Massachusetts MA	L		3,372,687			3,372,687	
23. Michigan MI	L		5,674,755			5,674,755	
24. Minnesota MN	L		1,368,499			1,368,499	
25. Mississippi MS	L		135,989			135,989	
26. Missouri MO	L		268,878			268,878	
27. Montana MT	L		252,750			252,750	
28. Nebraska NE	L		88,788			88,788	
29. Nevada NV	L		2,200,365			2,200,365	
30. New Hampshire NH	L		474,775			474,775	
31. New Jersey NJ	L		4,919,252			4,919,252	
32. New Mexico NM	L		185,971			185,971	
33. New York NY	N		82,564			82,564	
34. North Carolina NC	L		7,868,396			7,868,396	
35. North Dakota ND	L		270,700			270,700	
36. Ohio OH	L		9,326,447			9,326,447	
37. Oklahoma OK	L		326,742			326,742	
38. Oregon OR	L		102,446			102,446	
39. Pennsylvania PA	L		2,573,905			2,573,905	
40. Rhode Island RI	L		1,272,627			1,272,627	
41. South Carolina SC	L		569,751			569,751	
42. South Dakota SD	L		26,295			26,295	
43. Tennessee TN	L		1,711,835			1,711,835	
44. Texas TX	L		14,714,321			14,714,321	
45. Utah UT	L		2,529,595			2,529,595	
46. Vermont VT	N		72,497			72,497	
47. Virginia VA	L		679,377			679,377	
48. Washington WA	L		2,394,319			2,394,319	
49. West Virginia WV	L		70,877			70,877	
50. Wisconsin WI	L		221,483			221,483	
51. Wyoming WY	L		55,644			55,644	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	6,200	0	0	6,200	0
59. Subtotal	(a) 49	0	114,979,519	0	0	114,979,519	61,479
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	114,979,519	0	0	114,979,519	61,479
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	114,979,519	0	0	114,979,519	61,479
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	114,979,519	0	0	114,979,519	61,479

DETAILS OF WRITE-INS

58001. Other Foreign	XXX		6,200			6,200	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	6,200	0	0	6,200	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
—— American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
—— MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
—— American Premier Underwriters, Inc.	PA	23-6000765	
——— The Associates of the Jersey Company	NJ	23-6297584	
——— Cal Coal, Inc.	IL	37-1094159	
——— Great Southwest Corporation	DE	95-2802826	
——— The Indianapolis Union Railway Company	IN	35-6001691	
——— Lehigh Valley Railroad Company	PA	13-6400464	
———— Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
——— Magnolia Alabama Holdings, Inc.	DE	20-1548213	
———— Magnolia Alabama Holdings LLC	AL	20-1574094	
——— Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
——— Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
——— The Owasco River Railway, Inc.	NY	13-6021353	
——— PCC Real Estate, Inc.	NY	31-1236926	
——— PCC Technical Industries, Inc.	DE	76-0080537	
———— PCC Maryland Realty Corp.	MD	31-1388401	
——— Penn Central Energy Management Company	DE	06-1209709	
——— Penn Towers, Inc.	PA	23-1537928	
——— Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
——— Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
——— Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
——— Terminal Realty Penn Co.	DC	23-1707450	
——— Waynesburg Southern Railroad Company	PA	23-1675796	
—— GAI Insurance Company, Ltd. *	BMU		
—— Hangar Acquisition Corp.	OH	31-1446308	
—— Lease & Loan Insurance Services Limited	GBR		
—— Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
—— Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
—— Republic Indemnity Company of America *	CA	95-2801326	22179
——— Republic Indemnity Company of California *	CA	31-1054123	43753
—— Risico Management Corporation	DE	31-1262960	
— Dixie Terminal Corporation	OH	31-0823725	
— GAI Holding Bermuda Ltd.	BMU	98-0606803	
—— GAI Indemnity, Ltd. #	GBR	98-0556144	
—— Marketform Group Limited	GBR		
——— Marketform Holdings Limited	GBR		
———— Caduceus Underwriting Limited	GBR		
———— Lavenham Underwriting Limited #	GBR	98-0412245	
———— Marketform Limited	GBR		
————— Gabinete Marketform SL	ESP		
————— Marketform Australia Pty Limited	AUS		
————— Studio Marketform SRL	ITA		
———— Marketform Management Services Limited	GBR		
———— Marketform Managing Agency Limited	GBR		
———— Sampford Underwriting Limited #	GBR	98-0431601	
——— Marketform Trust Company Limited	GBR		

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.7%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsulvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Lease & Loan Insurance Services Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	22179	95-2801326				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	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1475936				AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			58-646032				Great American Financial Statutory Trust IV	CT	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH		Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	
			74-2180806				United Teacher Associates, Ltd.	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1

Statement as of June 30, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	71404	47-0463747				Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			47-0562685				Continental Print & Photo Co.	NE	NIA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				Unites States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	Unites States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			98-0627464				Premier International Insurance Company	TCA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			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.	

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

93661201349000002

93661201344700002

93661201336500002

93661201344800002

93661201344500002

93661201344900002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Receivable for marketing reallowance	232,044		232,044	239,024
2505. Other assets	21,500		21,500	21,500
2597. Summary of remaining write-ins for Line 25	253,544	0	253,544	260,524

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	281	115	393
08.397. Summary of remaining write-ins for Line 8.3	281	115	393

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,993,430,221	1,858,549,675
2. Cost of bonds and stocks acquired	192,247,176	331,974,880
3. Accrual of discount	4,251,997	8,412,431
4. Unrealized valuation increase (decrease)	172,797	(4,467,477)
5. Total gain (loss) on disposals	1,525,783	11,521,874
6. Deduct consideration for bonds and stocks disposed of	126,068,061	209,466,985
7. Deduct amortization of premium	1,179,622	2,468,587
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		625,589
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,064,380,291	1,993,430,221
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,064,380,291	1,993,430,221

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,471,175,511	180,723,017	158,320,792	9,638,895	1,471,175,511	1,503,216,631		1,429,980,739
2. Class 2 (a)	518,867,091	14,801,380	16,603,313	(8,300,276)	518,867,091	508,764,882		512,719,717
3. Class 3 (a)	44,081,786		3,248,746	(800,065)	44,081,786	40,032,975		53,920,167
4. Class 4 (a)	15,008,091	1,000,000	898,359	974,404	15,008,091	16,084,136		11,213,326
5. Class 5 (a)	4,539,050		421,945	20,806	4,539,050	4,137,911		4,289,439
6. Class 6 (a)	53,298		3,845	(3,867)	53,298	45,586		64,781
7. Total Bonds	2,053,724,827	196,524,397	179,497,000	1,529,897	2,053,724,827	2,072,282,121	0	2,012,188,170
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,053,724,827	196,524,397	179,497,000	1,529,897	2,053,724,827	2,072,282,121	0	2,012,188,170

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....10,001,608; 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	10,001,608	XXX	10,001,608	3,738	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,398,036	24,661,177
2. Cost of short-term investments acquired	186,860,674	363,921,835
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	196,257,101	369,184,976
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,001,608	19,398,036
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,001,608	19,398,036

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	8,812,108
2.	Cost paid/(consideration received) on additions	3,792,329
3.	Unrealized valuation increase (decrease)	1,949,789
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(3,572,933)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	10,981,293
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	10,981,293

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	10,981,293	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		10,981,293
4.	Part D, Section 1, Column 5	10,981,293	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,981,293	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		10,981,293
10.	Part D, Section 1, Column 8	10,981,293	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026		04/11/2013	CITIGROUP		996,760	1,000,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					996,760	1,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026		06/03/2013	BARCLAYS CAPITAL		2,253,680	2,000,000	8,653	1FE
631294 4C 6	NASHUA NH 4.226 01/15/2032		04/11/2013	MORGAN KEEGAN		1,080,440	1,000,000	10,682	1FE
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030		06/05/2013	CITIGROUP		1,000,000	1,000,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					4,334,120	4,000,000	19,335	XXX
Bonds - U.S. Special Revenue and Special Assessment									
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		04/19/2013	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		05/01/2013	BANC OF AMERICA SECURITIES		1,995,000	2,000,000	967	1FE
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040		05/28/2013	BARCLAYS CAPITAL		1,254,870	1,000,000	30,390	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		04/24/2013	MORGAN STANLEY		2,000,000	2,000,000		1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		05/16/2013	ROYAL BANK OF CANADA		2,000,000	2,000,000		1FE
45129W KB 5	ID HSG BABS A-2 6.348 07/15/2028		05/23/2013	MORGAN KEEGAN		2,519,760	2,000,000	47,257	1FE
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036		04/16/2013	BANC OF AMERICA SECURITIES		1,032,010	1,000,000	14,053	1FE
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036		04/17/2013	BANC OF AMERICA SECURITIES		1,035,300	1,000,000	14,393	1FE
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036		04/24/2013	BANC OF AMERICA SECURITIES		1,031,850	1,000,000	15,187	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		05/23/2013	ROYAL BANK OF CANADA		2,000,000	2,000,000		1FE
46615M AS 0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)		06/07/2013	MORGAN KEEGAN		1,610,000	1,610,000		1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		04/19/2013	CITIGROUP		2,000,000	2,000,000		1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		04/19/2013	CITIGROUP		2,000,000	2,000,000		1FE
60636Y KJ 9	MO HSG DEV COMMSN SER 2 4.03 07/01/2028		06/06/2013	STIFEL NICOLAUS		1,000,000	1,000,000		1FE
60636Y KK 6	MO HSG DEV COMMSN SER 2 4.43 07/01/2033		06/06/2013	STIFEL NICOLAUS		1,250,000	1,250,000		1FE
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027		04/11/2013	MORGAN KEEGAN		1,000,000	1,000,000		1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		05/31/2013	JP MORGAN SECURITIES INC.		2,000,000	2,000,000		1FE
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040		04/12/2013	MORGAN KEEGAN		1,270,800	1,000,000	27,667	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		05/17/2013	JP MORGAN SECURITIES INC.		1,000,000	1,000,000		1FE
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035		04/11/2013	BANC OF AMERICA SECURITIES		1,220,280	1,000,000	22,440	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					31,219,870	29,860,000	172,354	XXX
Bonds - Industrial and Miscellaneous									
001055 AL 6	AFLAC INC 3.625 06/15/2023		06/03/2013	GOLDMAN SACHS		2,000,000	2,000,000		1FE
00173P AB 1	AMMC 2005-4A B CLO INV 03/25/17	R	06/07/2013	RBS SECURITIES/GREENWICH		2,214,844	2,250,000	3,625	1FE
00173T AC 1	AMMC 2004-3A C CLO FLT 07/25/2016	R	04/04/2013	ROYAL BANK OF SCOTLAND		1,967,500	2,000,000	6,376	1AM
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023		06/18/2013	BANC OF AMERICA SECURITIES		2,986,320	3,000,000		2FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		05/23/2013	SUNTRUST CAPITAL		1,002,580	1,000,000	1,194	1FE
037833 AK 6	APPLE INC 2.40 05/03/2023		06/19/2013	JP MORGAN SECURITIES INC.		931,750	1,000,000	3,400	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025	R	04/12/2013	GOLDMAN SACHS		1,000,000	1,000,000		1FE
071813 BL 2	BAXTER INTL 3.20 06/15/2023		06/04/2013	JP MORGAN SECURITIES INC.		996,850	1,000,000		1FE
071813 BL 2	BAXTER INTL 3.20 06/15/2023		06/19/2013	CS FIRST BOSTON		993,230	1,000,000	1,156	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024	R	05/06/2013	CITIGROUP		996,500	1,000,000		1Z
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025	R	04/15/2013	CITIGROUP		2,000,000	2,000,000		1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/05/2013	WELLS FARGO BROKERAGE SERVICES		1,999,261	2,000,000		1FE
14754D AD 2	CASH AMER INTL 5.75 05/15/2018		05/08/2013	JEFFERIES & CO.		1,000,000	1,000,000		4Z
166764 AH 3	CHEVRON CORP 3.191 06/24/2023		06/17/2013	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE
172967 GT 2	CITIGROUP INC 3.50 05/15/2023		05/07/2013	CITIGROUP		994,570	1,000,000		2FE
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		06/05/2013	RBS SECURITIES/GREENWICH		1,087,109	1,100,000	1,531	1Z
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		06/06/2013	DEUTSCHE BANK		2,198,848	2,250,000	3,480	1Z
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023	R	05/13/2013	BANC OF AMERICA SECURITIES		997,730	1,000,000		1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	04/17/2013	DEUTSCHE BANK		999,993	1,000,000		1FE
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/03/2013	JEFFERIES & CO.		1,020,258	1,053,509	122	1Z
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023	R	04/24/2013	GOLDMAN SACHS		997,550	1,000,000		1FE
268648 AN 2	EMC CORP 3.375 06/01/2023		06/03/2013	JP MORGAN SECURITIES INC.		999,250	1,000,000		1FE
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023		05/06/2013	WELLS FARGO BROKERAGE SERVICES		987,490	1,000,000		1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	04/24/2013	DEUTSCHE BANK		999,936	1,000,000		1FE
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023		05/30/2013	CITIGROUP		998,870	1,000,000		2FE
448579 AE 2	HYATT HOTELS 3.375 07/15/2023		05/07/2013	JP MORGAN SECURITIES INC.		994,980	1,000,000		2FE
45687A AH 5	INGERSOLL-RAND GLOBAL 4.25 06/15/2023	R	06/17/2013	BANC OF AMERICA SECURITIES		2,994,450	3,000,000		2FE
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023		04/24/2013	JP MORGAN SECURITIES INC.		994,620	1,000,000		1FE
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		27,975	8		1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		604	12		1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		589	12		1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		783	17		1FM
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023		05/01/2013	GOLDMAN SACHS		1,000,000	1,000,000		1FE
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023		05/15/2013	DEUTSCHE BANK		999,130	1,000,000		1FE
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		06/21/2013	NOMURA SECURITIES INTL		1,875,620	2,000,000	28,000	1FE
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		06/24/2013	MIZUHO SEC USA		702,112	755,000	10,507	1FE
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024	R	04/17/2013	MORGAN STANLEY		970,000	1,000,000		1FE
717081 DH 3	PFIZER INC 3.00 06/15/2023		06/19/2013	GOLDMAN SACHS		981,920	1,000,000	1,750	1FE
720198 AA 8	PIEDMONT OPERATING 3.40 06/01/2023		05/06/2013	JP MORGAN SECURITIES INC.		996,010	1,000,000		2FE
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031		04/29/2013	JP MORGAN SECURITIES INC.		1,000,000	1,000,000		1FE
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/07/2013	GOLDMAN SACHS		1,537,070	1,592,818	215	1Z
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2013	Capital Interest		5,884	4,701		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2013	Capital Interest		11,899	15,953		1FM
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018		04/04/2013	DEUTSCHE BANK		500,000	500,000		2FE
78403D AF 7	SBA TOWER TRUST 3.722 04/16/2023		04/04/2013	DEUTSCHE BANK		1,000,000	1,000,000		1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		04/25/2013	CS FIRST BOSTON		2,000,000	2,000,000		1FE
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044		04/25/2013	CS FIRST BOSTON		482,326	500,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/08/2013	BANC OF AMERICA SECURITIES		1,996,760	2,000,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/23/2013	CS FIRST BOSTON		990,000	1,000,000	1,206	1FE

Statement as of June 30, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
85771P AK 8	STATOIL ASA 2.65 01/15/2024	R	05/31/2013	CITIGROUP		1,915,700	2,000,000	2,944	1FE
85771P AK 8	STATOIL ASA 2.65 01/15/2024	R	06/19/2013	CITIGROUP		942,040	1,000,000	2,871	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/22/2013	MORGAN STANLEY		292,911	292,500	184	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/22/2013	ROYAL BANK OF CANADA		586,828	585,000	368	1FE
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023		05/01/2013	MORGAN STANLEY		1,961,460	2,000,000		1FE
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023		05/15/2013	JP MORGAN SECURITIES INC.		992,400	1,000,000		2FE
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	R	06/24/2013	MORGAN STANLEY		1,843,780	2,000,000	40,347	2FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		05/02/2013	AMHERST SECURITIES CORP.		1,250,000	1,250,000		1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					66,218,291	67,149,531	109,275	XXX
8399997.	Total - Bonds - Part 3					102,769,041	102,009,531	300,964	XXX
8399999.	Total - Bonds					102,769,041	102,009,531	300,964	XXX
Common Stocks - Industrial and Miscellaneous									
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/10/2013	RAYMOND JAMES & ASSOCIATES	6,000.000	149,209	XXX		L
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/11/2013	RAYMOND JAMES & ASSOCIATES	6,000.000	148,019	XXX		L
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/21/2013	STRATEGAS RESEARCH	25,000.000	578,500	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/10/2013	INTERSTATE GROUP	15,000.000	154,316	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/11/2013	INTERSTATE GROUP	23,000.000	232,877	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/25/2013	DEUTSCHE BANK	3,000.000	26,963	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1,289,884	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					1,289,884	XXX	0	XXX
9799999.	Total - Common Stocks					1,289,884	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					1,289,884	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					104,058,925	XXX	300,964	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		04/25/2013	MBS Paydown 0.0131111		115	115	115	115		(0)		(0)		115			0	2	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		05/25/2013	MBS Paydown 0.01265459		913	913	913	910		(0)		(0)		913			0	23	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2013	MBS Paydown 0.01260435		100	100	100	100		(0)		(0)		100			0	3	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		04/25/2013	MBS Paydown 0.12196035		17,342	17,342	17,627	17,539		(1,011)		(1,011)		17,342			0	318	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		05/25/2013	MBS Paydown 0.11456898		7,391	7,391	7,513	7,475		(421)		(421)		7,391			0	169	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		06/25/2013	MBS Paydown 0.11092466		3,644	3,644	3,704	3,686		(201)		(201)		3,644			0	100	01/01/2035	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2013	Sinking Fund Redemption 100.0.		125,809	125,809	130,119	127,562		(143)		(143)		125,809			0	3,505	05/01/2020	1FE
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014		04/01/2013	MBS Paydown 0.00294299		409	409	406	409				0		409			0	16	04/01/2014	1
0599999.	Total - Bonds - U.S. Government					155,723	155,724	160,498	157,796	0	(1,777)	0	(1,777)	0	155,724	0	0	0	4,136	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
199491 Y2 1	COLUMBUS OH SER 2C 4.523 06/01/2022		06/17/2013	Call 100.0		1,575,000	1,575,000	1,575,000	1,574,989		11		11		1,575,000			0	38,785	06/01/2022	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					1,575,000	1,575,000	1,575,000	1,574,989	0	11	0	11	0	1,575,000	0	0	0	38,785	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2013	MBS Paydown 0.97686324		46,274	46,274	46,274	46,274				0		46,274			0	116	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2013	MBS Paydown 0.99174355		16,513	16,513	16,472	16,472		1		1		16,513			0	41	02/01/2042	1FE
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		04/15/2013	MBS Paydown 0.95003095		49,969	49,969	48,751	49,371		513		513		49,969			0	916	10/15/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		05/15/2013	MBS Paydown 0.89608483		53,946	53,946	52,631	53,301		560		560		53,946			0	1,236	10/15/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2013	MBS Paydown 0.82985512		66,230	66,230	64,615	65,438		697		697		66,230			0	1,821	10/15/2034	1
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2013	Partial Call 100.0		15,000	15,000	15,000	15,000				0		15,000			0	39	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2013	Partial Call 100.0		5,000	5,000	5,000	5,000				0		5,000			0	13	11/01/2041	1FE
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		05/01/2013	Partial Make Whole Call 100.0		240,000	240,000	244,800	244,437		(4,483)		(4,483)		240,000			0	7,704	11/01/2027	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2013	Partial Call 100.0		95,000	95,000	95,000	94,999		1		1		95,000			0	3,483	01/01/2030	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		04/25/2013	MBS Paydown 0.999814528		371	371	371	371				0		371			0	0	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		05/25/2013	MBS Paydown 0.996529243		6,571	6,571	6,571	6,571		38		38		6,571			0	36	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		06/25/2013	MBS Paydown 0.991171315		10,716	10,716	10,716	10,716		3		3		10,716			0	58	08/25/2042	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					605,590	605,589	606,200	607,948	0	(2,671)	0	(2,671)	0	605,589	0	0	0	15,463	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2013	MBS Paydown 0.412824337		1,156,349	1,156,349		1,113,959		44,235		44,235		1,156,349			0	3,277	03/25/2017	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		04/15/2013	MBS Paydown 0.9667173		9,201	9,201	9,201	9,201		(0)		(0)		9,201			0	59	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		05/15/2013	MBS Paydown 0.957519494		9,198	9,198	9,198	9,198		(0)		(0)		9,198			0	74	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2013	MBS Paydown 0.948323414		9,196	9,196	9,196	9,196		(2)		(2)		9,196			0	91	12/15/2042	1FE
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2013	Sinking Fund Redemption 100.0.		48,000	48,000	48,000	48,000		0		0		48,000			0	1,680	10/17/2016	3FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		04/25/2013	MBS Paydown 0.41842208		22,028	22,028	19,302	20,360		364		364		22,028			0	23	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		05/25/2013	MBS Paydown 0.399458299		37,928	37,928	33,234	35,056		828		828		37,928			0	50	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2013	MBS Paydown 0.398175918		2,565	2,565	2,247	2,371		68		68		2,565			0	4	08/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		04/20/2013	MBS Paydown 0.960591117		3,941	3,941	3,941	3,941				0		3,941			0	71	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		05/20/2013	MBS Paydown 0.958620674		3,941	3,941	3,941	3,941				0		3,941			0	89	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2013	MBS Paydown 0.956650231		3,941	3,941	3,941	3,941				0		3,941			0	107	12/20/2040	1FE
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		03/25/2013	MBS Paydown 0.00577426		13					(111)		(111)		13			0		05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		04/25/2013	MBS Paydown 0.0		17,323	17,323	14,378	14,565		2,825		2,825		17,323			0	284	05/25/2036	1FM
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021		04/15/2013	Sinking Fund Redemption 100.0.		30,145	30,145	30,145	30,147		(0)		(0)		30,145			0	1,279	10/15/2021	2FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		04/25/2013	MBS Paydown 0.473099064		4,620	4,620	3,465	3,249		244		244		4,620			0	6	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		05/25/2013	MBS Paydown 0.468421099		4,678	4,678	3,508	3,290		241		241		4,678			0	8	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2013	MBS Paydown 0.464153279		4,268	4,268	3,201	3,001		169		169		4,268			0	8	10/25/2046	1FM
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13		04/15/2013	Maturity 100.0		134,143	134,143	133,262	134,139		34		34		134,143			0	4,947	04/15/2013	4AM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		03/26/2013	MBS Paydown 0.282534397							107		107					0		04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		04/26/2013	MBS Paydown 0.277757635		14,330	14,330	13,130	13,737		84		84		14,330			0	110	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		05/26/2013	MBS Paydown 0.273078631		14,037	14,037	12,861	13,456		108		108		14,037			0	133	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2013	MBS Paydown 0.265274858		23,411	23,411	21,451	22,443		226		226		23,411			0	264	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		04/26/2013	MBS Paydown 0.315960502		30,049	30,049	29,373	29,494		581		581		30,049			0	551	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		05/26/2013	MBS Paydown 0.307771554		24,567	24,567	24,014	24,113		295		295		24,567			0	563	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2013	MBS Paydown 0.296041697		35,190	35,190	34,398	34,539		474		474		35,190			0	968	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		03/26/2013	MBS Paydown 0.334712263							3		3					0		11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		04/26/2013	MBS Paydown 0.325552674		73,277	73,277	68,880	68,583		2,885		2,885		73,277			0	1,472	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		05/26/2013	MBS Paydown 0.325261377		2,330	2,330	2,191	2,181		7		7		2,330			0	59	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		06/26/2013	MBS Paydown 0.31522478		80,293	80,293	75,475	75,149		3,450		3,450		80,293			0	2,418	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		04/27/2013	MBS Paydown 0.362021222		35,393	35,393	34,420	34,337		356		356		35,393			0	708	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		05/27/2013	MBS Paydown 0.352190524		29,492	29,492	28,681	28,612		220		220		29,492			0	737	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2013	MBS Paydown 0.33299389		57,590	57,590	56,006	55,871		1,114		1,114		57,590			0	1,728	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		04/26/2013	MBS Paydown 0.659098031		39,579	39,579	38,986	39,109		242		242		39,579			0	726	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		05/26/2013	MBS Paydown 0.63003195		58,132	58,132	57,260	57,442		420		420		58,132			0	1,332	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2013	MBS Paydown 0.619249365		21,565	21,565	21,242	21,309		99		99		21,565			0	593	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		04/26/2013	MBS Paydown 0.29069418		113,464	113,464	112,613	112,899		995		995		113,464			0	2,269	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		05/26/2013	MBS Paydown 0.273111135		70,332	70,332	69,805	69,982		305		305		70,332			0	1,758	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		06/26/2013	MBS Paydown 0.264904148		32,828	32,828	32,582	32,664		113		113		32,828			0	985	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		04/26/2013	MBS Paydown 0.775807077		13,890	13,890	13,160	13,122				0		13,890			0	278	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		05/26/2013	MBS Paydown 0.768946624		13,721	13,721	13,001	12,962				0		13,721			0	343	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2013	MBS Paydown 0.762187139		13,519	13,519	12,809	12,772				0		13,519			0	405	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		04/26/2013	MBS Paydown 0.866102725		7,997	7,997	7,037	7,081		23		23		7,997			0	69	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		05/26/2013	MBS Paydown 0.846915382		57,562	57,562	50,655	50,973		3,545		3,545		57,562			0	619	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2013	MBS Paydown 0.834851628		36,191	36,191	31,848	32,048		1,164		1,164		36,191			0	466	01/26/2036	1FM

Statement as of June 30, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE...		04/26/2013	MBS Paydown 0.816965859		33,966	33,966	31,588	31,838		504		504		33,966			0	299	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE...		05/26/2013	MBS Paydown 0.808742212		16,447	16,447	15,296	15,417		137		137		16,447			0	180	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE...		06/26/2013	MBS Paydown 0.787941323		41,602	41,602	38,690	38,997		1,191		1,191		41,602			0	544	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		03/26/2013	MBS Paydown 0.881332644							1,667		1,667					0		11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		04/26/2013	MBS Paydown 0.872049671		27,849	27,849	24,507	24,611		2,784		2,784		27,849			0	256	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		05/26/2013	MBS Paydown 0.85972848		36,964	36,964	32,528	32,666		3,332		3,332		36,964			0	422	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		06/26/2013	MBS Paydown 0.852313748		22,244	22,244	19,575	19,658		1,767		1,767		22,244			0	303	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		04/20/2013	MBS Paydown 0.906349219		34,391	34,391	28,416	28,634		2,323		2,323		34,391			0	38	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		05/20/2013	MBS Paydown 0.897457717		17,783	17,783	14,693	14,806		209		209		17,783			0	29	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2013	MBS Paydown 0.884928548		25,058	25,058	20,704	20,863		883		883		25,058			0	49	11/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		04/25/2013	MBS Paydown 0.50261689		7,958	7,958	5,610	5,448		215		215		7,958			0	161	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		05/25/2013	MBS Paydown 0.49844567		31,284	31,284	22,055	21,417		7,548		7,548		31,284			0	791	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2013	MBS Paydown 0.49114974		54,719	54,719	38,577	37,460		(231)		(231)		54,719			0	1,657	03/25/2036	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		04/10/2013	MBS Paydown 0.684619005		3,227	3,227	3,255	3,227				0		3,227			0	59	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		05/10/2013	MBS Paydown 0.683159537		2,919	2,919	2,945	2,919				0		2,919			0	66	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		06/10/2013	MBS Paydown 0.680889891		4,539	4,539	4,579	4,539				0		4,539			0	124	09/10/2045	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		04/25/2013	MBS Paydown 0.30596612		38,862	38,862	31,527	28,039		5,854		5,854		38,862			0	78	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2013	MBS Paydown 0.301813273		20,764	20,764	16,845	14,982		717		717		20,764			0	52	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2013	MBS Paydown 0.29443959		36,868	36,868	29,910	26,601		5,041		5,041		36,868			0	111	05/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2013	MBS Paydown 0.0412359		560	560	495	535		(1)		(1)		560			0	6	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2013	Pass-Through Loss			4	3					0		4		(4)	(4)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/30/2013	Book Value Adjustment					117,907				0		(567)		567	567		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2013	MBS Paydown 0.040353834		2,615	2,615	2,311	2,511		(5)		(5)		2,615		0	0	34	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2013	Pass-Through Loss			31	28					0		31		(31)	(31)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/31/2013	Book Value Adjustment					117,907				0		533		(533)	(533)		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2013	MBS Paydown 0.03934211		2,617	2,617	2,313	2,880		(6)		(6)		2,617		(0)	(0)	41	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2013	Pass-Through Loss			418	370					0		418		(418)	(418)	7	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2013	Book Value Adjustment					117,907				0		(418)		418	418		11/25/2035	3FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		04/10/2013	MBS Paydown 0.626642245		93,199	93,199	88,168	91,814		1,455		1,455		93,199			0	1,821	02/10/2051	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		06/10/2013	MBS Paydown 0.613050907		27,183	27,183	25,715	26,779		428		428		27,183			0	799	02/10/2051	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2013	MBS Paydown 0.148107566				(0)					0		(0)			0		01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2013	Pass-Through Loss			(33)	(31)					0		(0)			0		01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		04/25/2013	MBS Paydown 0.14774094		1,155	1,155	1,097	852		(5)		(5)		1,155			0	22	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		05/25/2013	MBS Paydown 0.14529232		5,916	5,916	5,620	5,694		(31)		(31)		5,916			0	144	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		05/25/2013	Pass-Through Loss			1,797	1,707					0					0	44	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2013	MBS Paydown 0.14397601		2,922	2,922	2,776	3,061		(16)		(16)		2,922			0	85	01/25/2037	2FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2013	Pass-Through Loss			1,224	1,163					0					0	36	01/25/2037	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2013	MBS Paydown 0.01503903		145	145	138	127		(2)		(2)		145			0	3	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2013	Pass-Through Loss			28	26					0					0	1	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2013	MBS Paydown 0.01481922		416	416	395	485		(7)		(7)		416			0	10	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2013	Pass-Through Loss			244	232					0					0	6	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2013	MBS Paydown 0.01454664		640	640	608	602		(8)		(8)		640			0	19	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2013	Pass-Through Loss			178	169					0					0	5	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2013	MBS Paydown 0.17140397		3,103	3,103	2,715	2,481		22		22		3,103			0	60	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2013	Pass-Through Loss			248	217					0					0	5	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2013	MBS Paydown 0.16807853		4,573	4,573	4,001	4,926		43		43		4,573			0	110	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2013	Pass-Through Loss			2,078	1,818					0					0	50	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2013	MBS Paydown 0.16585231		2,968	2,968	2,597	3,297		29		29		2,968			0	86	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2013	Pass-Through Loss			1,484	1,299					0					0	43	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		04/26/2013	MBS Paydown 0.221880198		77,175	77,175	77,175	77,068		8		8		77,175			0	1,544	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		05/26/2013	MBS Paydown 0.209903995		53,893	53,893	53,893	53,818		305		305		53,893			0	1,347	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		06/26/2013	MBS Paydown 0.195153647		66,377	66,377	66,377	66,284		14		14		66,377			0	1,991	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		04/26/2013	MBS Paydown 0.76407903		123,811	123,811	117,621	119,194		3,502		3,502		123,811			0	2,475	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		05/26/2013	MBS Paydown 0.743285805		103,966	103,966	98,768	100,089		2,872		2,872		103,966			0	2,598	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2013	MBS Paydown 0.71749044		128,977	128,977	122,528	124,167		3,807		3,807		128,977			0	3,868	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		04/26/2013	MBS Paydown 0.666241412		118,578	118,578	116,355	117,265		540		540		118,578			0	2,371	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		05/26/2013	MBS Paydown 0.634896523		156,724	156,724	153,786	154,989		894		894		156,724			0	3,917	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		06/26/2013	MBS Paydown 0.604599701		151,484	151,484	148,644	149,806		918		918		151,484			0	4,544	10/26/2036	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		04/26/2013	MBS Paydown 0.781005801		165,403	165,403	166,023	165,111		(632)		(632)		165,403			0	3,307	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		05/26/2013	MBS Paydown 0.750411761		152,970	152,970	153,544	152,701		(558)		(558)		152,970			0	3,823	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		06/26/2013	MBS Paydown 0.71825965		160,761	160,761	161,363	160,477		(583)		(583)		160,761			0	4,822	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		04/26/2013	Pass-Through Loss			4,869	2,798			(21)		(21)					0	97	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		04/30/2013	Book Value Adjustment					2,045,851				0					0		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		05/26/2013	Pass-Through Loss			5,887	3,383			(26)		(26)					0	147	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		05/31/2013	Book Value Adjustment					2,045,851				0					0		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2013	Pass-Through Loss			7,986	4,589			(35)		(35)					0	240	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/30/2013	Book Value Adjustment					2,045,851				0					0		08/26/2037	1FM
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		03/20/2013	MBS Paydown 0.951584808		1,491	1,491	9,662	1,491		0		0		1,491			0	66	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		04/20/2013	MBS Paydown 0.943355005		8,230	8,230	8,229	8,229		0		0		8,230			0	102	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		05/20/2013	MBS Paydown 0.935496208		7,859	7,859	7,858	7,858		0		0		7,859			0	122	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		06/20/2013	MBS Paydown 0.927205291		8,291	8,291	8,291	8,291		0		0		8,291			0	154	09/20/2027	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		05/11/2013	MBS Paydown 0.17623323		692,719	692,719	662,312	687,516		6,789		6,789		692,719			0	72,927	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		06/11/2013	MBS Paydown 0.150658014		66,496	66,496	63,577	65,996		734		734		66,496			0	7,295	02/11/2044	1FM
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		04/15/2013	MBS Paydown 0.983181055		2,059	2,059	2,058	2,058		0		0		2,059			0	38	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		05/15/2013	MBS Paydown 0.982144322		2,073	2,073	2,073	2,073		0		0		2,073			0	48	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2013	MBS Paydown 0.981100131		2,088	2,088	2,088	2,088		0		0		2,088			0	59	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		04/25/2013	MBS Paydown 0.163410075		30,189	30,189	30,189	30,189				0		30,189			0	627	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		05/25/2013	MBS Paydown 0.160702873		13,536	13,536	13,536	13,536				0		13,536			0	353	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		06/25/2013	MBS Paydown 0.155964878		23,690	23,690	23,690	23,690				0		23,690			0	736	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2013	MBS Paydown 0.34770998			6						0					0	140	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		02/20/2013	Pass-Through Loss			(6)	(6)					0					0	80	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2013	MBS Paydown 0.34728742				0	(320,085)				0		0			0	5	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		04/20/2013	MBS Paydown 0.346916328		557	557	546	342		5		5		557			0	6	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2013	MBS Paydown 0.343767403		4,723	4,723	4,629	2,906		41		41		4,723			0	61	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2013	MBS Paydown 0.343374219		380	380	373	363		5		5		380			0	6	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2013	Pass-Through Loss			209	205					0					0	3	06/20/2036	1FM
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		04/18/2013	MBS Paydown 0.851768632		16,916	16,916	16,910	16,970		1		1		16,916			0	281	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		05/18/2013	MBS Paydown 0.843527112		16,483	16,483	16,477	16,535		1		1		16,483			0	346	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		06/18/2013	MBS Paydown 0.834997552		17,059	17,059	17,053	17,113		(1)		(1)		17,059			0	426	10/18/2026	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		04/18/2013	MBS Paydown 0.904465678		9,261	9,261	9,260	9,260		0		0		9,261			0	130	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		05/18/2013	MBS Paydown 0.895558544		8,907	8,907	8,906	8,906		0		0		8,907			0	156	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		06/18/2013	MBS Paydown 0.886243199		9,315	9,315	9,314	9,314		0		0		9,315			0	196	06/18/2027	1FE
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		04/26/2013	MBS Paydown 0.938236453		145,960	145,960	145,960	145,591		2		2		145,960			0	2,687	10/26/2035	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		05/26/2013	MBS Paydown 0.902419124		142,911	142,911	142,911	142,550		(2)		(2)		142,911			0	3,289	10/26/2035	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2013	MBS Paydown 0.867350224		139,925	139,925	139,925	139,571		8		8		139,925			0	3,865	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		03/26/2013	MBS Paydown 0.869130495							68		68					0	179	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		04/26/2013	MBS Paydown 0.831013836		21,345	21,345	21,345	20,301		951		951		21,345			0	391	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		05/26/2013	MBS Paydown 0.794340473		20,537	20,537	20,537	19,532		935		935		20,537			0	470	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2013	MBS Paydown 0.754431104		22,349	22,349	22,349	21,255		762		762		22,349			0	614	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		04/26/2013	Pass-Through Loss			4,296	1,306			(5)		(5)		926		(926)	(926)	79	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		04/30/2013	Book Value Adjustment					926				0		(1,852)		1,852	1,852		11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		05/31/2013	Book Value Adjustment					926				0		926		(926)	(926)		11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2013	Pass-Through Loss			9,478	2,881			(45)		(45)		779		(779)	(779)	261	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/30/2013	Book Value Adjustment					926				0		(779)		779	779		11/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		04/01/2013	Adjustment							(82)		(82)					0		10/26/2035	1FM
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 10/26/35		04/01/2013	Adjustment							45		45					0		10/01/2035	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		04/26/2013	MBS Paydown 0.2150257		75,193	75,193	25,115	56,314		22,541		22,541		75,193			0	763	10/26/2035	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		05/26/2013	MBS Paydown 0.0		23,653	23,653	7,900	17,714		9,293		9,293		23,653			0	300	10/26/2035	1FM
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35		05/26/2013	MBS Paydown 0.593389643		24,397	24,397	6,819	16,457		9,122		9,122		24,397			0	309	10/26/2035	1FM
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35		06/26/2013	MBS Paydown 0.0		35,603	35,603	9,951	24,016		14,710		14,710		35,603			0	545	10/26/2035	1FM
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35		06/26/2013	MBS Paydown 0.72733832		16,360	16,360	3,681	9,741		7,399		7,399		16,360			0	250	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		04/26/2013	MBS Paydown 0.592170665		14,707	14,707	14,707	14,671		103		103		14,707			0	269	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		05/26/2013	MBS Paydown 0.556484557		54,957	54,957	54,957	54,822		13		13		54,957			0	1,258	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		06/26/2013	MBS Paydown 0.519610563		56,786	56,786	56,786	56,647		20		20		56,786			0	1,561	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		04/26/2013	MBS Paydown 0.833190629		106,572	106,572	106,572	106,269		73		73		106,572			0	1,772	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		05/26/2013	MBS Paydown 0.801211147		48,609	48,609	48,609	48,470		16		16		48,609			0	1,011	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2013	MBS Paydown 0.769906986		47,582	47,582	47,582	47,447		20		20		47,582			0	1,188	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		04/26/2013	MBS Paydown 0.562367338		13,518	13,518	13,518	13,464		1		1		13,518			0	270	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2013	MBS Paydown 0.543416068		11,371	11,371	11,371	11,325		2		2		11,371			0	284	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2013	MBS Paydown 0.52276301		12,392	12,392	12,392	12,342		3		3		12,392			0	371	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2013	Pass-Through Loss			2,239	2,028			(31)		(31)		2,239		(2,239)	(2,239)	45	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/30/2013	Book Value Adjustment					7,510				0		(4,479)		4,479	4,479		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/26/2013	Pass-Through Loss			4,000	3,622			(56)		(56)		4,000		(4,000)	(4,000)	100	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/31/2013	Book Value Adjustment					7,510				0		(1,761)		1,761	1,761		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2013	Pass-Through Loss			6,652	6,023			(93)		(93)		6,652		(6,652)	(6,652)	199	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2013	Book Value Adjustment					7,510				0		(6,652)		6,652	6,652		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		04/26/2013	MBS Paydown 0.812199544		72,646	72,646	72,646	72,472		148		148		72,646			0	1,342	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		05/26/2013	MBS Paydown 0.795608989		37,329	37,329	37,329	37,239		8		8		37,329			0	862	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2013	MBS Paydown 0.779668382		35,866	35,866	35,866	35,780		9		9		35,866			0	995	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		04/01/2013	Adjustment		(8,111)							0		(8,111)			0	106	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		04/26/2013	Pass-Through Loss			3,842	2,936			3,672		3,672					0	70	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		05/26/2013	Pass-Through Loss			2,312	1,767			2,210		2,210					0	53	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2013	Pass-Through Loss			2,158	1,649			(7)		(7)					0	59	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		04/26/2013	MBS Paydown 0.935828132		46,190	46,190	46,190	46,102		0		0		46,190			0	856	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		05/26/2013	MBS Paydown 0.909205108		45,259	45,259	45,259	45,173		69		69		45,259			0	1,049	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2013	MBS Paydown 0.883119734		44,345	44,345	44,345	44,260		3		3		44,345			0	1,233	09/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		04/26/2013	MBS Paydown 0.134459166		25,294	25,294	25,294	24,707		31		31		25,294			0	506	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		05/26/2013	MBS Paydown 0.119742657		19,400	19,400	19,400	18,950		24		24		19,400			0	485	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	R	06/26/2013	MBS Paydown 0.109522003		13,473	13,473	13,473	13,160		15		15		13,473			0	404	12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2013	MBS Paydown 0.990510319		13,286	13,286	13,286	13,257		(3)		(3)		13,286			0	349	08/26/2035	1FM
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36		04/01/2013	Adjustment							(274)		(274)					0		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/26/2013	MBS Paydown 0.686959159		50,030	50,030	20,823	33,150		17,875		17,875		50,030			0	463	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/26/2013	Pass-Through Loss			135	56					0		135		(135)	(135)	1	01/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36	R	04/30/2013	Book Value Adjustment					281,516				0		(29,468)		29,468	29,468		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/26/2013	MBS Paydown 0.601628123		43,008	43,008	17,901	30,851		12,025		12,025		43,008			0	498	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/26/2013	Pass-Through Loss			3,678	1,531					0		3,678		(3,678)	(3,678)	43	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/31/2013	Book Value Adjustment					281,516				0		24,596		(24,596)	(24,596)		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/26/2013	MBS Paydown 0.484901868		63,530	63,530	26,442	42,202		22,369		22,369		63,530			0	884	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/26/2013	Pass-Through Loss			333	139					0		333		(333)	(333)	5	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/30/2013	Book Value Adjustment					281,516				0		725		(725)	(725)		01/26/2036	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		04/26/2013	MBS Paydown 0.872389399		41,773	41,773	41,773	41,709		203		203		41,773			0	766	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		05/26/2013	MBS Paydown 0.85363305		41,030	41,030	41,030	40,967		2		2		41,030			0	940	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2013	MBS Paydown 0.835210464		40,299	40,299	40,299	40,238		3		3		40,299			0	1,108	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2013	MBS Paydown 0.099428324		15,848	15,848	15,960	13,492		(161)		(161)		15,848			0	304	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		05/26/2013	MBS Paydown 0.083251986		15,764	15,764	15,875	13,421		(203)		(203)		15,764			0	378	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		06/26/2013	MBS Paydown 0.072557641		10,422	10,422	10,495	8,873		(148)		(148)		10,422			0	300	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2013	Pass-Through Loss			986	986			(6)		(6)					0	28	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		04/26/2013	MBS Paydown 0.361921783		18,777	18,777	18,777	18,628		109		109		18,777			0	375	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		05/26/2013	MBS Paydown 0.348900086		17,471	17,471	17,471	17,333		64		64		17,471			0	437	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2013	MBS Paydown 0.336530474		16,596	16,596	16,596	16,465		63		63		16,596			0	498	06/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		04/26/2013	MBS Paydown 0.0		5,060	5,060	5,060	2,177		2,875		2,875		5,060			0	80	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		04/26/2013	MBS Paydown 0.940744824		12,573	12,573	12,573	12,477		55		55		12,573			0	192	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		05/26/2013	MBS Paydown 0.890091548		10,748	10,748	10,748	10,666		50		50		10,748			0	204	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		06/26/2013	MBS Paydown 0.829975724		12,756	12,756	12,756	12,658		61		61		12,756			0	288	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		04/26/2013	MBS Paydown 0.232317107		22,940	22,940	22,945	22,620		(396)		(396)		22,940			0	440	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		05/26/2013	MBS Paydown 0.22780194		12,718	12,718	12,720	12,540		(9)		(9)		12,718			0	305	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	R	06/26/2013	MBS Paydown 0.225570496		6,285	6,285	6,286	6,198		(7)		(7)		6,285			0	181	02/26/2036	2FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		05/26/2013	Pass-Through Loss			736	736			(8)		(8)					0	18	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2013	Pass-Through Loss			1,588	1,588			(22)		(22)					0	46	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		04/26/2013	MBS Paydown 0.931618615		10,390	10,390	10,390	9,390		1,061		1,061		10,390			0	11	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		05/26/2013	MBS Paydown 0.923923427		8,080	8,080	8,080	7,303		825		825		8,080			0	10	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2013	MBS Paydown 0.907686939		17,048	17,048	17,048	15,408		1,741		1,741		17,048			0	26	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		04/26/2013	MBS Paydown 0.926763141		11,127	11,127	11,127	11,127				0		11,127			0	153	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		05/26/2013	MBS Paydown 0.91852155		8,654	8,654	8,654	8,654				0		8,654			0	148	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2013	MBS Paydown 0.901132179		18,259	18,259	18,259	18,259				0		18,259			0	379	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		04/26/2013	MBS Paydown 0.622992168		10,251	10,251	10,251	10,158		837		837		10,251			0	205	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		05/26/2013	MBS Paydown 0.582905509		8,835	8,835	8,835	8,755		(124)		(124)		8,835			0	221	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		06/26/2013	MBS Paydown 0.538371598		9,815	9,815	9,815	9,726		(208)		(208)		9,815			0	294	09/26/2037	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		04/10/2013	Sinking Fund Redemption 100.0.		5,176	5,176	5,176	5,176				0		5,176			0	91	01/11/2027	2AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
126650 AW 0	CVS CAREMARK 5.298 01/11/27		05/10/2013	Sinking Fund Redemption 100.0.		5,199	5,199	5,199	5,199				0		5,199			0	115	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2013	Sinking Fund Redemption 100.0.		5,222	5,222	5,222	5,222				0		5,222			0	138	01/11/2027	2AM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		04/25/2013	MBS Paydown 0.905742729		1,779	1,779	1,779	3,287		(55)		(55)		1,779			0	30	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		04/25/2013	Pass-Through Loss			4,723	4,723					0					0	80	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		05/25/2013	MBS Paydown 0.900098628		1,625	1,625	1,625	2,853		(47)		(47)		1,625			0	35	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		05/25/2013	Pass-Through Loss			4,019	4,019					0					0	85	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2013	MBS Paydown 0.892158622		1,411	1,411	1,411	4,014		(67)		(67)		1,411			0	36	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2013	Pass-Through Loss			6,529	6,529					0					0	166	05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		04/25/2013	MBS Paydown 0.835992255		18,053	18,053	15,728	15,574		887		887		18,053			0	332	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		05/25/2013	MBS Paydown 0.832279809		7,425	7,425	6,469	6,405		21		21		7,425			0	171	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2013	MBS Paydown 0.820157386		24,245	24,245	21,123	20,916		1,548		1,548		24,245			0	669	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		04/25/2013	MBS Paydown 0.232818074		30,400	30,400	26,714	26,621		1,235		1,235		30,400			0	535	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		05/25/2013	MBS Paydown 0.226178205		53,119	53,119	46,678	46,516		4,180		4,180		53,119			0	1,168	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		06/25/2013	MBS Paydown 0.22251666		29,292	29,292	25,741	25,651		1,226		1,226		29,292			0	773	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		04/25/2013	MBS Paydown 0.243887588		26,437	26,437	23,938	28,913		1,104		1,104		26,437			0	487	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		05/25/2013	MBS Paydown 0.239081703		28,835	28,835	26,109	31,536		1,524		1,524		28,835			0	664	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2013	MBS Paydown 0.235830578		19,507	19,507	17,663	21,334		369		369		19,507			0	539	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		04/25/2013	MBS Paydown 0.236935618		15,406	15,406	15,269	15,294		53		53		15,406			0	295	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		05/25/2013	MBS Paydown 0.222577251		31,430	31,430	31,151	31,201		116		116		31,430			0	753	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2013	MBS Paydown 0.217048885		12,102	12,102	11,994	12,013		46		46		12,102			0	348	02/25/2033	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		04/25/2013	MBS Paydown 0.580378351		93,284	93,284	77,893	83,651		1,965		1,965		93,284			0	105	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		05/25/2013	MBS Paydown 0.554853647		51,049	51,049	42,626	45,778		1,206		1,206		51,049			0	73	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		06/25/2013	MBS Paydown 0.523209709		63,288	63,288	52,845	56,752		1,381		1,381		63,288			0	106	06/25/2047	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2013	MBS Paydown 0.921590909		30,682	30,682	30,682	30,682		0		0		30,682			0	914	02/20/2041	2AM
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2013	Paydown 100.0		105,263	105,263	123,269	116,298		(969)		(969)		105,263			0		06/30/2023	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		04/25/2013	MBS Paydown 0.6152215		15,309	15,309	11,817	11,945		257		257		15,309			0	21	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		05/25/2013	MBS Paydown 0.605035804		20,371	20,371	15,724	15,895		400		400		20,371			0	36	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	R	06/25/2013	MBS Paydown 0.59750072		15,070	15,070	11,632	11,759		355		355		15,070			0	31	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		04/25/2013	MBS Paydown 0.27009205		16,613	16,613	13,687	14,226		239		239		16,613			0	21	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		05/25/2013	MBS Paydown 0.266518607		19,654	19,654	16,192	16,830		339		339		19,654			0	32	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2013	MBS Paydown 0.26440871		11,604	11,604	9,560	9,937		238		238		11,604			0	22	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		04/15/2013	MBS Paydown 0.967379135		1,238	1,238	1,237	1,238				0		1,238			0	23	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		05/15/2013	MBS Paydown 0.966134629		1,245	1,245	1,244	1,244				0		1,245			0	29	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2013	MBS Paydown 0.964885496		1,249	1,249	1,249	1,249		0		0		1,249			0	36	12/15/2038	1FE
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2013	MBS Paydown 0.109104737							44		44					0		01/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2013	MBS Paydown 0.10718815		4,035	4,035	3,551	4,329		94		94		4,035			0	38	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2013	Pass-Through Loss			1,715	1,509					0					0	16	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2013	MBS Paydown 0.103473024		10,490	10,490	9,231	8,391		1,726		1,726		10,490			0	124	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2013	Pass-Through Loss			655	576					0					0	8	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2013	MBS Paydown 0.101524764		5,622	5,622	4,948	4,400		560		560		5,622			0	80	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2013	Pass-Through Loss			223	196					0					0	3	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		04/25/2013	MBS Paydown 0.087801401		2,156	2,156	1,881	1,821		152		152		2,156			0	43	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		05/25/2013	MBS Paydown 0.086097786		2,726	2,726	2,378	2,302		247		247		2,726			0	68	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2013	MBS Paydown 0.083434336		4,262	4,262	3,718	3,600		494		494		4,262			0	128	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2013	MBS Paydown 0.736961144									0					0		09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		04/25/2013	MBS Paydown 0.734374983		4,308	4,308	3,382	5,546		(70)		(70)		4,308			0	78	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		04/25/2013	Pass-Through Loss			3,365	2,642					0					0	61	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		05/25/2013	MBS Paydown 0.718110405		41,994	41,994	32,965	34,878		5,243		5,243		41,994			0	933	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		05/25/2013	Pass-Through Loss			6,263	4,916					0					0	139	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2013	MBS Paydown 0.694512409		66,498	66,498	52,201	50,605		11,854		11,854		66,498			0	1,734	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2013	Pass-Through Loss			3,517	2,761					0					0	92	09/25/2036	1FM
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		06/21/2013	Paydown 100.0		1,965,000	1,965,000	1,773,413	1,816,302		156,217		156,217		1,965,000			0	78,273	05/24/2017	3FE
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		04/25/2013	MBS Paydown 0.872458599		33,840	33,840	33,522	33,326		2		2		33,840			0	620	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		05/25/2013	MBS Paydown 0.86112704		33,995	33,995	33,676	33,479		3		3		33,995			0	779	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		06/25/2013	MBS Paydown 0.849743545		34,150	34,150	33,830	33,633		4		4		34,150			0	939	10/25/2035	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		04/15/2013	MBS Paydown 0.046123426		153,890	153,890	153,613	142,503		1,096		1,096		153,890			0	2,694	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		05/15/2013	MBS Paydown 3.61515E-4		183,048	183,048	182,719	169,504		24,877		24,877		183,048			0	4,005	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		06/15/2013	MBS Paydown 0.0		1,446	1,446	1,443	1,339		1,457		1,457		1,446			0	38	04/15/2040	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		04/25/2013	MBS Paydown 0.12794248		37,705	37,705	34,123	34,153		2,415		2,415		37,705			0	340	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		05/25/2013	MBS Paydown 0.124688428		19,524	19,524	17,670	17,685		642		642		19,524			0	220	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2013	MBS Paydown 0.124302791		2,314	2,314	2,094	2,096		20		20		2,314			0	31	03/25/2034	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		04/15/2013	MBS Paydown 0.225606518		9	9	9	9		0		0		9			0	0	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		05/15/2013	MBS Paydown 0.080500985		435,317	435,317	448,512	435,317		1,063		1,063		435,317			0	10,483	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		06/15/2013	MBS Paydown 0.0		241,503	241,503	248,824	241,503		702		702		241,503			0	7,011	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		04/25/2013	MBS Paydown 0.660982217		21,076	21,076	17,361	18,701		895		895		21,076			0	25	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		05/25/2013	MBS Paydown 0.657460257		4,402	4,402	3,627	3,906		82		82		4,402			0	7	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2013	MBS Paydown 0.648938205		10,653	10,653	8,775	9,452		228		228		10,653			0	19	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		04/25/2013	MBS Paydown 0.89508034		59,087	59,087	58,053	58,430		111		111		59,087			0	1,170	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		05/25/2013	MBS Paydown 0.875154236		59,778	59,778	58,732	59,114		110		110		59,778			0	1,479	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2013	MBS Paydown 0.844846323		90,924	90,924	89,332	89,913		362		362		90,924			0	2,700	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		04/25/2013	MBS Paydown 0.678544082		46,238	46,238	39,996	43,181		2,018		2,018		46,238			0	890	09/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		05/25/2013	MBS Paydown 0.658196695		40,695	40,695	35,201	38,004		1,715		1,715		40,695			0	979	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2013	MBS Paydown 0.634654836		47,084	47,084	40,727	43,970		2,220		2,220		47,084			0	1,360	09/25/2036	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		02/25/2013	MBS Paydown 0.170442913		574	574	558	362		30		30		574			0		04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		03/25/2013	MBS Paydown 0.158048108		(574)	(574)	(558)	(362)		(30)		(30)		(574)			0		04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		04/25/2013	MBS Paydown 0.149624667		8,423	8,423	8,192	5,312		1,104		1,104		8,423			0	168	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		05/25/2013	MBS Paydown 0.142408325		7,216	7,216	7,018	4,551		909		909		7,216			0	180	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2013	MBS Paydown 0.12652692		15,881	15,881	15,445	10,015		4,728		4,728		15,881			0	476	04/25/2037	5FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2013	MBS Paydown 0.795208395							710		710					0		06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		04/25/2013	MBS Paydown 0.784285428		32,769	32,769	31,513	31,609		195		195		32,769			0	661	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		05/25/2013	MBS Paydown 0.775105006		27,541	27,541	26,486	26,567		772		772		27,541			0	693	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2013	MBS Paydown 0.766472083		25,899	25,899	24,906	24,982		763		763		25,899			0	781	06/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		04/25/2013	MBS Paydown 0.547138481		28,904	28,904	28,904	28,865		0		0		28,904			0	595	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		05/25/2013	MBS Paydown 0.539655341		29,933	29,933	29,933	29,892		(6)		(6)		29,933			0	770	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2013	MBS Paydown 0.530929484		34,903	34,903	34,903	34,856		(8)		(8)		34,903			0	1,077	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2013	MBS Paydown 0.413564208							(10)		(10)					0		11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		04/25/2013	MBS Paydown 0.405356621		24,623	24,623	23,638	23,785		529		529		24,623			0	425	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		05/25/2013	MBS Paydown 0.400022524		16,002	16,002	15,362	15,458		281		281		16,002			0	344	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2013	MBS Paydown 0.380916623		57,318	57,318	55,025	55,368		1,575		1,575		57,318			0	1,479	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		04/25/2013	MBS Paydown 0.736416416		37,129	37,129	36,572	36,689		165		165		37,129			0	743	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		05/25/2013	MBS Paydown 0.710486125		103,721	103,721	102,165	102,493		733		733		103,721			0	2,593	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2013	MBS Paydown 0.692581902		71,617	71,617	70,543	70,769		480		480		71,617			0	2,149	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		04/25/2013	MBS Paydown 0.274221993		59,194	59,194	59,101	59,001		172		172		59,194			0	1,089	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		05/25/2013	MBS Paydown 0.267656987		26,260	26,260	26,219	26,175		27		27		26,260			0	603	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2013	MBS Paydown 0.240572437		108,338	108,338	108,169	107,987		118		118		108,338			0	2,992	12/25/2035	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		04/25/2013	MBS Paydown 0.351707902		30,945	30,945	31,152	31,015		(204)		(204)		30,945			0	567	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		05/25/2013	MBS Paydown 0.343002068		17,412	17,412	17,528	17,451		(88)		(88)		17,412			0	399	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2013	MBS Paydown 0.342200858		1,602	1,602	1,613	1,606		(0)		(0)		1,602			0	44	06/25/2033	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		05/15/2013	MBS Paydown 0.0		1,481,691	1,481,691	1,285,367	1,456,315		33,751		33,751		1,481,691			0	29,714	02/15/2038	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		04/25/2013	MBS Paydown 0.91112808		115,426	115,426	115,858	114,554		(333)		(333)		115,426			0	2,114	06/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		05/25/2013	MBS Paydown 0.856979913		108,296	108,296	108,702	107,478		(50)		(50)		108,296			0	2,480	06/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		06/25/2013	MBS Paydown 0.80461482		104,730	104,730	105,123	103,939		(28)		(28)		104,730			0	2,878	06/25/2035	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	04/18/2013	MBS Paydown 0.8583333		8,333	8,333	8,330	8,331		0		0		8,333			0	137	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	05/18/2013	MBS Paydown 0.85		8,333	8,333	8,330	8,331		0		0		8,333			0	172	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	06/18/2013	MBS Paydown 0.8416667		8,333	8,333	8,330	8,331		0		0		8,333			0	206	11/18/2026	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	04/18/2013	MBS Paydown 0.94166667		8,333	8,333	8,330	8,330		0		0		8,333			0	106	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	05/18/2013	MBS Paydown 0.933333333		8,333	8,333	8,330	8,330		0		0		8,333			0	132	09/18/2027	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig-nation or Market Indicator (a)
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027		06/18/2013	MBS Paydown 0.925		8,333	8,333	8,330	8,330		0		0		8,333			0	159	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	05/18/2013	MBS Paydown 0.99166667		8,333	8,333	8,333	8,333				0		8,333			0	16	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2013	MBS Paydown 0.983333333		8,333	8,333	8,333	8,333				0		8,333			0	38	04/18/2028	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		04/25/2013	MBS Paydown 0.671113018		11,056	11,056	7,297	7,201		97		97		11,056			0	13	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		05/25/2013	MBS Paydown 0.661293205		39,279	39,279	25,924	25,584		2,632		2,632		39,279			0	59	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2013	MBS Paydown 0.654032555		29,043	29,043	19,168	18,917		422		422		29,043			0	51	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2013	MBS Paydown 0.574614904		16,862	16,862	12,899	12,880		153		153		16,862		(0)	(0)	21	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2013	Pass-Through Loss			1,953	1,494					0		1,953		(1,953)	(1,953)	2	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/30/2013	Book Value Adjustment					799,591				0		(20,768)		20,768	20,768		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2013	MBS Paydown 0.561143619		9,737	9,737	7,449	18,444		219		219		9,737			0	15	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2013	Pass-Through Loss			17,206	13,162					0		17,206		(17,206)	(17,206)	27	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/31/2013	Book Value Adjustment					799,591				0		1,609		(1,609)	(1,609)		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2013	MBS Paydown 0.546659293		17,987	17,987	13,760	19,831		236		236		17,987			0	33	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2013	Pass-Through Loss			10,981	8,401					0		10,981		(10,981)	(10,981)	20	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2013	Book Value Adjustment					799,591				0		(10,981)		10,981	10,981		12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/25/2013	MBS Paydown 0.681390207		31,424	31,424	30,432	30,432		32		32		31,424			0	9	06/25/2047	1Z
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		06/25/2013	MBS Paydown 0.643882873		56,261	56,261	54,485	54,485		827		827		56,261			0	30	06/25/2047	1Z
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		04/25/2013	MBS Paydown 0.09061262		14,902	14,902	12,779	12,853		209		209		14,902			0	25	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		05/25/2013	MBS Paydown 0.086417114		27,271	27,271	23,385	23,520		1,420		1,420		27,271			0	57	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2013	MBS Paydown 0.084067952		15,270	15,270	13,094	13,169		311		311		15,270			0	38	03/25/2020	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		06/15/2013	Sinking Fund Redemption 100.0.		135,000	135,000	134,663	134,776		26		26		135,000			0	3,974	06/15/2019	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		04/25/2013	MBS Paydown 0.98125		15,000	15,000	15,000	15,000		0		0		15,000			0	391	01/25/2042	2AM
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
302570 BA 3	FPL GROUP CAPTL 5.35 06/15/2013		06/15/2013	Maturity 100.0.		3,000,000	3,000,000	2,999,760	2,999,988		26		26		3,000,000			0	80,250	06/15/2013	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		04/01/2013	Sinking Fund Redemption 100.0.		6,591	6,591	5,850	6,375		22		22		6,591			0	157	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		05/01/2013	Sinking Fund Redemption 100.0.		6,630	6,630	5,884	6,413		30		30		6,630			0	197	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2013	Sinking Fund Redemption 100.0.		6,669	6,669	5,919	6,451		38		38		6,669			0	238	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		04/25/2013	MBS Paydown 0.24144387		2,483	2,483	1,812	1,459				0		2,483			0	50	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		04/25/2013	Pass-Through Loss			1,251	913					0					0	25	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		05/25/2013	MBS Paydown 0.236763978		3,305	3,305	2,413	1,686		1,025		1,025		3,305			0	83	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		05/25/2013	Pass-Through Loss			1,009	737					0		123		(123)	(123)	25	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		05/31/2013	Book Value Adjustment					88,455				0		(123)		123	123		02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2013	MBS Paydown 0.232668915		2,751	2,751	2,008	1,476				0		2,751			0	83	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2013	Pass-Through Loss			1,025	748					0		1,025		(1,025)	(1,025)	31	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/30/2013	Book Value Adjustment					88,455				0		(1,025)		1,025	1,025		02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		04/25/2013	MBS Paydown 0.49234142		9,025	9,025	6,961	7,363		212		212		9,025			0	14	02/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		05/25/2013	MBS Paydown 0.48313586		18,411	18,411	14,200	15,020		511		511		18,411			0	37	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2013	MBS Paydown 0.46732507		31,622	31,622	24,388	25,798		1,968		1,968		31,622			0	75	02/25/2036	1FM
33716M AA 5	FIRST TENN BANK BKNT 4.625 05/15/2013		05/15/2013	Maturity 100.0		1,000,000	1,000,000	962,040	999,390		1,859		1,859		1,000,000			0	23,125	05/15/2013	2FE
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035		06/15/2013	Sinking Fund Redemption 100.0		29,193	29,193	27,497	27,663		38		38		29,193			0	1,556	12/15/2035	1FE
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/15/2013	Sinking Fund Redemption 100.0		82,014	82,014	82,014	82,015		(0)		(0)		82,014			0	3,691	11/15/2013	2AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Sinking Fund Redemption 100.0		1,203,080	1,203,080	1,203,080	1,203,090		(6)		(6)		1,203,080			0	54,139	11/15/2013	2AM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		01/26/2013	MBS Paydown 0.79700928							2,194		2,194					0	816	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		02/26/2013	MBS Paydown 0.776034277		(38)	(90,971)	(37)	(5,806,614)		(3,108)		(3,108)		(38)			0	1,671	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		03/26/2013	MBS Paydown 0.764667835			90,932		(5,881,636)		883		883					0	1,358	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		04/26/2013	MBS Paydown 0.753224361		91,548	91,548	88,801	89,349		863		863		91,548			0	1,823	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		05/26/2013	MBS Paydown 0.728990165		193,874	193,874	188,057	189,216		3,038		3,038		193,874			0	4,822	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2013	MBS Paydown 0.704221955		198,146	198,146	192,201	193,386		3,214		3,214		198,146			0	2,063	01/26/2037	1FM
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		04/15/2013	Sinking Fund Redemption 100.0		2,196	2,196	2,196	2,196				0		2,196			0	32	03/15/2019	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		05/15/2013	Sinking Fund Redemption 100.0		2,196	2,196	2,196	2,196				0		2,196			0	40	03/15/2019	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2013	Sinking Fund Redemption 100.0		2,196	2,196	2,196	2,196				0		2,196			0	48	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		04/25/2013	MBS Paydown 0.65699977		11,766	11,766	7,412	5,916		1,312		1,312		11,766			0	184	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		05/25/2013	MBS Paydown 0.651216708		11,566	11,566	7,287	5,816		1,411		1,411		11,566			0	224	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		06/25/2013	MBS Paydown 0.648271418		5,891	5,891	3,711	2,962		25		25		5,891			0	137	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		04/25/2013	MBS Paydown 0.696774062		58,986	58,986	41,733	40,796		5,417		5,417		58,986			0	84	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		05/25/2013	MBS Paydown 0.690708748		18,196	18,196	12,874	12,585		239		239		18,196			0	33	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2013	MBS Paydown 0.672244987		55,391	55,391	39,189	38,310		4,759		4,759		55,391			0	118	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2013	MBS Paydown 0.07369353							(53)		(53)		0			0		12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		04/25/2013	MBS Paydown 0.07347158		2,663	2,663	2,673	2,673		(4)		(4)		2,663			0	28	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		05/25/2013	MBS Paydown 0.071947637		18,287	18,287	18,350	18,355		(96)		(96)		18,287			0	238	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2013	MBS Paydown 0.071732253		2,585	2,585	2,593	2,594		(13)		(13)		2,585			0	40	12/25/2034	2FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		04/09/2013	Sinking Fund Redemption 100.0		2,471	2,471	2,527	2,520		(1)		(1)		2,471			0	53	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		05/09/2013	Sinking Fund Redemption 100.0		2,485	2,485	2,541	2,534		(1)		(1)		2,485			0	66	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2013	Sinking Fund Redemption 100.0		2,498	2,498	2,554	2,547		(2)		(2)		2,498			0	81	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		04/20/2013	Sinking Fund Redemption 100.0		18,613	18,613	18,613	18,613				0		18,613			0	415	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		05/20/2013	Sinking Fund Redemption 100.0		18,727	18,727	18,727	18,727				0		18,727			0	522	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2013	Sinking Fund Redemption 100.0		18,818	18,818	18,818	18,818				0		18,818			0	629	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		04/20/2013	Sinking Fund Redemption 100.0		9,474	9,474	9,474	9,152		(59)		(59)		9,474			0	245	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		05/20/2013	Sinking Fund Redemption 100.0		9,535	9,535	9,535	9,211		(73)		(73)		9,535			0	308	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		06/20/2013	Sinking Fund Redemption 100.0		9,597	9,597	9,597	9,271		(86)		(86)		9,597			0	372	08/20/2018	3AM
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027		04/17/2013	MBS Paydown 0.925000003		8,333	8,333	8,332	8,332		0		0		8,333			0	114	07/19/2027	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	05/17/2013	MBS Paydown 0.916666669		8,333	8,333	8,332	8,332		0		0		8,333			0	143	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	06/17/2013	MBS Paydown 0.908333336		8,333	8,333	8,332	8,332		0		0		8,333			0	171	07/19/2027	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	05/17/2013	MBS Paydown 0.991666667		8,333	8,333	8,333	8,333				0		8,333			0	10	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2013	MBS Paydown 0.983333333		8,333	8,333	8,333	8,333		0		0		8,333			0	31	04/17/2028	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		04/15/2013	MBS Paydown 0.03159201		3,362	3,362	3,466	3,367		(4)		(4)		3,362			0	79	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		05/15/2013	MBS Paydown 0.03003798		3,108	3,108	3,204	3,113		(5)		(5)		3,108			0	92	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2013	MBS Paydown 0.0285314		3,013	3,013	3,106	3,018		(6)		(6)		3,013			0	107	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		04/25/2013	MBS Paydown 0.044796117		16,652	16,652	14,487	15,799		379		379		16,652			0	36	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		05/25/2013	MBS Paydown 0.042292089		15,024	15,024	13,071	14,254		389		389		15,024			0	41	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		06/25/2013	MBS Paydown 0.039519729		16,634	16,634	14,472	15,782		546		546		16,634			0	54	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		04/25/2013	MBS Paydown 0.225195868		7,886	7,886	7,846	7,832		45		45		7,886			0	137	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		05/25/2013	MBS Paydown 0.223051912		4,288	4,288	4,266	4,259		1		1		4,288			0	93	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2013	MBS Paydown 0.217973622		10,157	10,157	10,106	10,087		32		32		10,157			0	264	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		04/25/2013	MBS Paydown 0.14522208		51,170	51,170	44,902	46,571		4,328		4,328		51,170			0	938	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		05/25/2013	MBS Paydown 0.138141562		35,403	35,403	31,066	32,220		2,799		2,799		35,403			0	811	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2013	MBS Paydown 0.13267643		27,326	27,326	23,978	24,869		2,107		2,107		27,326			0	751	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2013	MBS Paydown 0.99625		5,625	5,625		5,625		(0)		(0)		5,625			0	55	03/20/2043	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		04/25/2013	MBS Paydown 0.735662973		10,930	10,930	9,277	9,588		193		193		10,930			0	21	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		05/25/2013	MBS Paydown 0.72834642		14,633	14,633	12,420	12,837		303		303		14,633			0	36	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2013	MBS Paydown 0.709207892		38,277	38,277	32,488	33,578		940		940		38,277			0	112	01/25/2036	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023		03/15/2013	Sinking Fund Redemption 100.0		(68,115)	(68,114)	(65,886)	(66,684)		(46)		(46)		(68,115)			0	(4,595)	03/15/2023	1FE
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
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		04/25/2013	MBS Paydown 0.16053297		4,364	4,364	3,666	3,706		254		254		4,364			0	12	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		05/25/2013	MBS Paydown 0.15800994		15,138	15,138	12,716	12,854		473		473		15,138			0	53	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2013	MBS Paydown 0.15667752		7,995	7,995	6,715	6,788		86		86		7,995			0	33	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		04/25/2013	MBS Paydown 0.17260992		1,556	1,556	809	215		9		9		1,556			0	4	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		05/25/2013	MBS Paydown 0.170601478		6,025	6,025	3,133	832		36		36		6,025			0	21	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2013	MBS Paydown 0.169156445		4,335	4,335	2,254	598		26		26		4,335			0	18	08/25/2035	4FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		04/25/2013	MBS Paydown 0.308022781		7,388	7,388	4,359	1,159		73		73		7,388			0	135	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		05/25/2013	MBS Paydown 0.300634319		7,388	7,388	4,359	1,159		(117)		(117)		7,388			0	169	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		06/25/2013	MBS Paydown 0.293245858		7,388	7,388	4,359	1,159		(138)		(138)		7,388			0	203	06/25/2035	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/25/2013	MBS Paydown 0.389497849		4,154	4,154	3,157					0		4,154			0	3	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/30/2013	Book Value Adjustment					0				0					0		06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2013	MBS Paydown 0.388359179		1,708	1,708	1,298			32		32		1,708			0	2	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/31/2013	Book Value Adjustment					0				0					0		06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/25/2013	MBS Paydown 0.388306456		79	79	60			2		2		79			0	0	06/25/2039	6FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/30/2013	Book Value Adjustment					0				0					0		06/25/2039	6FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		04/15/2013	MBS Paydown 0.793424627		9,398	9,398	9,396	9,396		0		0		9,398			0	120	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		05/15/2013	MBS Paydown 0.784626942		8,798	8,798	8,796	8,796		0		0		8,798			0	140	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2013	MBS Paydown 0.775718237		8,909	8,909	8,907	8,907		0		0		8,909			0	170	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		04/15/2013	MBS Paydown 0.904680607		7,076	7,076	7,074	7,074		0		0		7,076			0	111	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		05/15/2013	MBS Paydown 0.900588404		8,184	8,184	8,182	8,182		1		1		8,184			0	160	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2013	MBS Paydown 0.894571676		12,033	12,033	12,030	12,031		0		0		12,033			0	283	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		04/15/2013	MBS Paydown 0.993732032		2,024	2,024	2,022	2,022		0		0		2,024			0	21	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		05/15/2013	MBS Paydown 0.990513196		3,219	3,219	3,217	3,217		0		0		3,219			0	43	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		06/15/2013	MBS Paydown 0.987145131		3,368	3,368	3,366	3,366		0		0		3,368			0	54	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		05/15/2013	MBS Paydown 0.99979378		206	206	206	206		0		0		206			0	1	04/15/2067	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2013	MBS Paydown 0.999047622		746	746	746	746		0		0		746			0	6	04/15/2067	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		04/25/2013	MBS Paydown 0.29105357		11,297	11,297	10,026	10,046		3,345		3,345		11,297			0	115	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		05/25/2013	MBS Paydown 0.287684157		13,478	13,478	11,961	11,986		213		213		13,478			0	169	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2013	MBS Paydown 0.28433713		13,388	13,388	11,882	11,906		234		234		13,388			0	199	07/25/2035	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		04/15/2013	MBS Paydown 0.160039323		35,382	35,382	32,143	34,783		225		225		35,382			0	528	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		05/15/2013	MBS Paydown 0.12252873		75,021	75,021	68,152	73,750		1,263		1,263		75,021			0	2,142	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		06/15/2013	MBS Paydown 0.08774117		69,575	69,575	63,205	68,396		1,419		1,419		69,575			0	2,246	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		04/15/2013	MBS Paydown 0.065932165		1,362	1,362	1,166	1,321		58		58		1,362			0	3	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		05/15/2013	MBS Paydown 0.063447052		4,970	4,970	4,256	4,822		262		262		4,970			0	12	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		06/15/2013	MBS Paydown 0.059688294		7,518	7,518	6,437	7,293		480		480		7,518			0	22	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		04/25/2013	MBS Paydown 0.4606435		4,366	4,366	4,201	3,468		102		102		4,366			0	87	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		05/25/2013	MBS Paydown 0.456306576		6,505	6,505	6,259	5,167		499		499		6,505			0	163	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2013	MBS Paydown 0.454221725		3,127	3,127	3,009	2,484		(21)		(21)		3,127			0	94	12/25/2035	3FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		04/25/2013	MBS Paydown 0.798995355		7,901	7,901	7,397	9,802		(9)		(9)		7,901			0	151	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		04/25/2013	Pass-Through Loss			4,550	4,260					0					0	87	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		05/25/2013	MBS Paydown 0.795586092		6,819	6,819	6,384	5,368		(13)		(13)		6,819			0	163	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		06/25/2013	MBS Paydown 0.77607344		29,338	29,338	27,468	30,724		3,607		3,607		29,338			0	843	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		06/25/2013	Pass-Through Loss			9,687	9,070					0					0	279	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		04/25/2013	MBS Paydown 0.59483311		30,488	30,488	22,714	25,116		5,211		5,211		30,488			0	562	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		05/25/2013	MBS Paydown 0.546304415		88,104	88,104	65,637	79,953		15,057		15,057		88,104			0	2,027	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		05/25/2013	Pass-Through Loss			8,953	6,670					0		4,673		(4,673)	(4,673)	206	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		05/31/2013	Book Value Adjustment					1,005,132				0		(4,673)		4,673	4,673		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2013	MBS Paydown 0.54610967		66	66	49	321		(1)		(1)		66			0	2	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2013	Pass-Through Loss			324	241					0		697		(697)	(697)	9	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/30/2013	Book Value Adjustment					1,005,132				0		(697)		697	697		11/25/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2013	MBS Paydown 0.0842424							(4)		(4)					0		06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		04/25/2013	MBS Paydown 0.08324325		7,993	7,993	6,395	3,417		2,626		2,626		7,993			0	80	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		05/25/2013	MBS Paydown 0.081745027		11,986	11,986	9,589	5,124		4,863		4,863		11,986			0	148	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2013	MBS Paydown 0.08019646		11,624	11,624	9,299	5,296		4,761		4,761		11,624			0	170	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2013	Pass-Through Loss			765	612					0					0	11	06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.311892833		9,405	9,405	7,454	7,633		111		111		9,405			0	15	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.304971673		34,606	34,606	27,425	28,083		1,113		1,113		34,606			0	67	07/25/2036	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		04/15/2013	MBS Paydown 0.740420953		69,968	69,968	67,648	69,878		425		425		69,968			0	1,236	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		05/15/2013	MBS Paydown 0.740229862		382	382	370	382		124		124		382			0	8	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		06/15/2013	MBS Paydown 0.71237251		55,715	55,715	53,867	55,643		50		50		55,715			0	1,476	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		04/12/2013	MBS Paydown 0.323621771		20,039	20,039	18,734	19,581		471		471		20,039			0	364	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		05/12/2013	MBS Paydown 0.31286294		23,519	23,519	21,987	22,981		253		253		23,519			0	534	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2013	MBS Paydown 0.303915374		19,559	19,559	18,285	19,112		175		175		19,559			0	533	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		04/15/2013	MBS Paydown 0.835174747		23,601	23,601	22,146	22,987		58		58		23,601			0	428	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		05/15/2013	MBS Paydown 0.830777283		26,385	26,385	24,758	25,699		81		81		26,385			0	597	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		06/15/2013	MBS Paydown 0.826801318		23,856	23,856	22,385	23,236		88		88		23,856			0	648	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		04/25/2013	MBS Paydown 0.014977651		243	243	237	243				0		243			0	4	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2013	MBS Paydown 0.01481852		398	398	387	398				0		398			0	9	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2013	MBS Paydown 0.014599986		546	546	532	546				0		546			0	14	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		04/12/2013	MBS Paydown 0.880606957		835,751	835,751	832,995	834,167		73		73		835,751			0	16,071	02/12/2049	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		05/12/2013	MBS Paydown 0.834190829		324,913	324,913	323,841	324,297		126		126		324,913			0	7,795	02/12/2049	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		06/12/2013	MBS Paydown 0.798695185		248,470	248,470	247,650	247,998		(643)		(643)		248,470			0	7,183	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		04/27/2013	MBS Paydown 0.509931004		21,090	21,090	16,687	17,112		8,070		8,070		21,090			0	177	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		05/27/2013	MBS Paydown 0.502919548		35,057	35,057	27,739	28,444		5,824		5,824		35,057			0	368	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2013	MBS Paydown 0.497219522		28,500	28,500	22,551	23,124		6,523		6,523		28,500			0	352	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		04/26/2013	MBS Paydown 0.349797857		29,061	29,061	22,268	23,962		542		542		29,061			0	273	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		05/26/2013	MBS Paydown 0.340693074		45,524	45,524	34,883	37,537		1,064		1,064		45,524			0	529	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2013	MBS Paydown 0.329941652		53,757	53,757	41,191	44,325		1,601		1,601		53,757			0	745	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		04/26/2013	MBS Paydown 0.473572543		25,573	25,573	19,835	25,573				0		25,573			0	620	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		05/26/2013	MBS Paydown 0.473544034		88	88	69	88				0		88			0	3	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2013	MBS Paydown 0.473179142		1,131	1,131	877	1,131				0		1,131			0	34	11/26/2036	2FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		04/26/2013	MBS Paydown 0.31160885		40,676	40,676	29,592	34,865		854		854		40,676			0	1,288	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		05/26/2013	MBS Paydown 0.296909254		88,198	88,198	64,164	75,597		4,778		4,778		88,198			0	3,491	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2013	MBS Paydown 0.281641745		91,605	91,605	66,643	78,518		6,196		6,196		91,605			0	4,351	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		04/26/2013	MBS Paydown 0.252136687		1,398	1,398	1,324	1,359		19,065		19,065		1,398			0	23	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		05/26/2012	MBS Paydown 0.387333849							585		585					0		05/26/2037	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		05/26/2013	MBS Paydown 0.246586443		27,751	27,751	26,294	26,989		(340)		(340)		27,751			0	568	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2013	MBS Paydown 0.24570676		4,398	4,398	4,167	4,278		(50)		(50)		4,398			0	108	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		03/27/2013	MBS Paydown 0.288117444		(56)					2,021		2,021		(56)			0		03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		04/27/2013	MBS Paydown 0.280452734		38,324	38,324	35,581	36,637		739		739		38,324			0	361	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		05/27/2013	MBS Paydown 0.268446019		60,034	60,034	55,737	57,391		2,086		2,086		60,034			0	640	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2013	MBS Paydown 0.25426784		70,891	70,891	65,818	67,771		1,591		1,591		70,891			0	914	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		04/26/2013	MBS Paydown 0.488772206		32,704	32,704	32,336	32,330		199		199		32,704			0	630	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		05/26/2013	MBS Paydown 0.474908506		41,591	41,591	41,123	41,115		277		277		41,591			0	1,002	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2013	MBS Paydown 0.464775296		30,400	30,400	30,058	30,052		192		192		30,400			0	878	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		04/26/2013	MBS Paydown 0.863914776		79,491	79,491	79,491	79,382		327		327		79,491			0	1,590	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		05/26/2013	MBS Paydown 0.831945612		154,187	154,187	154,187	153,975		(1)		(1)		154,187			0	3,855	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2013	MBS Paydown 0.807824241		116,337	116,337	116,337	116,177		3		3		116,337			0	3,489	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		04/26/2013	MBS Paydown 0.677620946		212,982	212,982	215,673	214,735		(2,205)		(2,205)		212,982			0	4,257	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		05/26/2013	MBS Paydown 0.661350074		120,404	120,404	121,926	121,396		(1,064)		(1,064)		120,404			0	3,008	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2013	MBS Paydown 0.626544605		257,560	257,560	260,815	259,681		(2,756)		(2,756)		257,560			0	7,723	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		04/26/2013	MBS Paydown 0.659956554		40,312	40,312	43,235	41,934		(880)		(880)		40,312			0	764	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		05/26/2013	MBS Paydown 0.643650458		32,612	32,612	34,977	33,924		(557)		(557)		32,612			0	773	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2013	MBS Paydown 0.621455762		44,389	44,389	47,608	46,175		(1,194)		(1,194)		44,389			0	1,262	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		04/26/2013	MBS Paydown 0.727204201		173,865	173,865	161,477	162,704		5,280		5,280		173,865			0	1,580	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		05/26/2013	MBS Paydown 0.704067886		161,954	161,954	150,415	151,558		4,823		4,823		161,954			0	1,828	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2013	MBS Paydown 0.686814146		120,776	120,776	112,171	113,023		2,324		2,324		120,776			0	1,363	06/26/2035	1FM
46849L SB 8	JACKSON NAT LIFE 5.375 05/08/2013		05/08/2013	Maturity 100.0		1,000,000	1,000,000	999,220	999,982		62		62		1,000,000			0	26,875	05/08/2013	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2013	MBS Paydown 0.674350769							(619)		(619)					0		06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		04/25/2013	MBS Paydown 0.670742111		23,456	23,456	21,625	19,000		(61)		(61)		23,456			0	584	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		05/25/2013	MBS Paydown 0.667078189		23,815	23,815	21,956	19,291		(94)		(94)		23,815			0	738	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2013	MBS Paydown 0.665290054		11,623	11,623	10,715	9,415		(61)		(61)		11,623			0	430	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2013	MBS Paydown 0.3943322									0		0			0		01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		04/26/2013	MBS Paydown 0.388011683		11,380	11,380	9,835	10,326		468		468		11,380			0	112	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		05/26/2013	MBS Paydown 0.381436737		11,838	11,838	10,231	10,741		529		529		11,838			0	145	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2013	MBS Paydown 0.366368131		27,131	27,131	23,448	24,617		2,019		2,019		27,131			0	332	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2013	MBS Paydown 0.483395479									0					0		01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		04/26/2013	MBS Paydown 0.474855905		42,698	42,698	33,765	36,307		3,589		3,589		42,698			0	351	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		05/26/2013	MBS Paydown 0.465206337		48,248	48,248	38,154	41,026		4,540		4,540		48,248			0	495	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2013	MBS Paydown 0.457977658		36,143	36,143	28,582	30,733		3,388		3,388		36,143			0	371	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		04/26/2013	Pass-Through Loss			9,853	2,214			(8)		(8)		1,509		(1,509)	(1,509)	81	01/25/2039	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		04/30/2013	Book Value Adjustment					1,509				0		(3,018)		3,018	3,018		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2013	Pass-Through Loss			25,715	5,778			(20)		(20)		3,018		(3,018)	(3,018)	264	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/31/2013	Book Value Adjustment					1,509				0		(1,509)		1,509	1,509		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2013	Pass-Through Loss			14,163	3,182			(11)		(11)		1,509		(1,509)	(1,509)	145	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/30/2013	Book Value Adjustment					1,509				0		(1,509)		1,509	1,509		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		04/26/2013	Pass-Through Loss			7,520	1,563					0					0	93	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		05/26/2013	Pass-Through Loss			3,779	786					0					0	56	01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.407624568		15,380	15,380	15,380	15,292		17		17		15,380			0	336	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.401395766		6,307	6,307	6,307	6,271		6		6		6,307			0	172	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.395467175		6,003	6,003	6,003	5,969		6		6		6,003			0	197	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/26/2013	Pass-Through Loss			3,194	2,518			(62)		(62)		3,194		(3,194)	(3,194)	69	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/30/2013	Book Value Adjustment					20,392				0		(6,388)		6,388	6,388		09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/26/2013	Pass-Through Loss			3,972	3,131			(77)		(77)		3,972		(3,972)	(3,972)	108	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/31/2013	Book Value Adjustment					20,392				0		(778)		778	778		09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2013	Pass-Through Loss			7,602	5,992			(148)		(148)		7,602		(7,602)	(7,602)	247	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2013	Book Value Adjustment					20,392				0		(7,602)		7,602	7,602		09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		04/26/2013	MBS Paydown 0.256516054		34,133	34,133	34,133	34,133				0		34,133			0	331	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		05/26/2013	MBS Paydown 0.237439029		49,329	49,329	49,329	49,329				0		49,329			0	597	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		06/26/2013	MBS Paydown 0.220421068		44,004	44,004	44,004	44,004				0		44,004			0	639	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		04/26/2013	Pass-Through Loss			62,484	20,248			(348)		(348)		8,468		(8,468)	(8,468)	606	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		04/30/2013	Book Value Adjustment					8,468				0		(16,936)		16,936	16,936		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/26/2013	Pass-Through Loss			10,002	3,241			(56)		(56)		10,002		(10,002)	(10,002)	121	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/31/2013	Book Value Adjustment					8,468				0		(1,534)		1,534	1,534		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2013	Pass-Through Loss			12,909	4,183			(72)		(72)		8,468		(8,468)	(8,468)	187	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/30/2013	Book Value Adjustment					8,468				0		(8,468)		8,468	8,468		01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		03/26/2013	MBS Paydown 0.331588111							5		5					0		09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.317264467		7,520	7,520	7,520	7,471		8		8		7,520			0	147	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.278746473		20,222	20,222	20,222	20,090		28		28		20,222			0	492	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.264855092		7,293	7,293	7,293	7,245		15		15		7,293			0	213	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		04/26/2013	MBS Paydown 0.197659451		6,446	6,446	6,557	6,426		(2)		(2)		6,446			0	119	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		05/26/2013	MBS Paydown 0.192239366		5,203	5,203	5,293	5,187		(2)		(2)		5,203			0	120	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2013	MBS Paydown 0.189203535		2,914	2,914	2,965	2,905		(2)		(2)		2,914			0	80	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.248542559		11,784	11,784	11,784	11,784		0		0		11,784			0	21	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.235263561		18,555	18,555	18,555	18,554		0		0		18,555			0	42	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.224782515		14,645	14,645	14,645	14,645		0		0		14,645			0	40	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		04/26/2013	Pass-Through Loss			5,794	1,808			(45)		(45)					0	11	09/26/2036	6*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2013	Pass-Through Loss			9,700	3,027			(75)		(75)					0	22	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2013	Pass-Through Loss			7,848	2,449			(60)		(60)					0	21	09/26/2036	6*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		04/26/2013	MBS Paydown 0.338068478		21,106	21,106	21,106	20,999		22		22		21,106			0	457	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		05/26/2013	MBS Paydown 0.324310764		37,413	37,413	37,413	37,224		30		30		37,413			0	1,013	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2013	MBS Paydown 0.31090845		36,447	36,447	36,447	36,262		36		36		36,447			0	1,184	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2013	Pass-Through Loss			22,203	11,029			(230)		(230)		2,877		(2,877)	(2,877)	481	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/30/2013	Book Value Adjustment					2,877				0		(5,753)		5,753	5,753		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		05/26/2013	Pass-Through Loss			20,486	10,176			(212)		(212)		5,753		(5,753)	(5,753)	555	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		05/31/2013	Book Value Adjustment					2,877				0		(2,877)		2,877	2,877		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		06/26/2013	Pass-Through Loss			20,057	9,963			(208)		(208)		2,877		(2,877)	(2,877)	652	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		06/30/2013	Book Value Adjustment					2,877				0		(2,877)		2,877	2,877		07/26/2037	6FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		04/21/2013	MBS Paydown 0.368315743		2,042	2,042	2,042	1,805		(237)		(237)		2,042			0	27	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		05/21/2013	MBS Paydown 0.353876406		16,173	16,173	16,173	14,295		(1,879)		(1,879)		16,173			0	254	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2013	MBS Paydown 0.352306892		1,758	1,758	1,758	1,554		(204)		(204)		1,758			0	32	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2013	Book Value Adjustment									0					0		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		04/21/2013	Pass-Through Loss			1,271	390			(9)		(9)					0	17	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		04/30/2013	Book Value Adjustment					10,079				0					0		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2013	Pass-Through Loss			4,293	1,316			(36)		(36)		764		(764)	(764)	67	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/31/2013	Book Value Adjustment					10,079				0		(778)		778	778		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2013	Pass-Through Loss			2,597	796			(21)		(21)		2,597		(2,597)	(2,597)	47	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2013	Book Value Adjustment					10,079				0		(2,578)		2,578	2,578		05/21/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2013	MBS Paydown 0.141239376							(1)		(1)					0		04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		04/26/2013	MBS Paydown 0.133928592		4,233	4,233	4,233	4,215		17		17		4,233			0	14	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		05/26/2013	MBS Paydown 0.106824118		15,694	15,694	15,694	15,626		39		39		15,694			0	66	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2013	MBS Paydown 0.090620968		9,382	9,382	9,382	9,341		185		185		9,382			0	39	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		04/26/2013	MBS Paydown 0.448765379		40,570	40,570	39,777	39,607		599		599		40,570			0	744	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		05/26/2013	MBS Paydown 0.442619185		13,381	13,381	13,120	13,064		51		51		13,381			0	307	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		06/26/2013	MBS Paydown 0.413637424		63,098	63,098	61,864	61,600		1,139		1,139		63,098			0	1,735	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			4,357	1,308			(38)		(38)		4,357		(4,357)	(4,357)	80	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					42,978				0		(8,713)		8,713	8,713		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss			7,357	2,209			(64)		(64)		7,357		(7,357)	(7,357)	169	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment					42,978				0		(3,001)		3,001	3,001		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss			4,119	1,237			(36)		(36)		4,119		(4,119)	(4,119)	113	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/30/2013	Book Value Adjustment					42,978				0		(4,119)		4,119	4,119		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		04/26/2013	MBS Paydown 0.310131422		47,094	47,094	47,094	46,901		116		116		47,094			0	863	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		05/26/2013	MBS Paydown 0.299897645		20,362	20,362	20,362	20,278		(41)		(41)		20,362			0	467	08/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2013	MBS Paydown 0.294539557		10,661	10,661	10,661	10,617		(88)		(88)		10,661			0	293	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		04/26/2013	MBS Paydown 0.411656808		25,849	25,849	25,849	25,819		164		164		25,849			0	599	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		05/26/2013	MBS Paydown 0.405184643		15,920	15,920	15,920	15,902		0		0		15,920			0	461	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2013	MBS Paydown 0.39796671		17,754	17,754	17,754	17,734		0		0		17,754			0	616	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		04/26/2013	Pass-Through Loss			8,777	2,388			0		0		2		(2)	(2)	195	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		04/30/2013	Book Value Adjustment					2				0		(4)		4	4		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/26/2013	Pass-Through Loss			2,378	5,609			0		0		4		(4)	(4)	435	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/31/2013	Book Value Adjustment					2				0		(2)		2	2		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2013	Pass-Through Loss			5,289	1,439			0		0		2		(2)	(2)	179	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		04/26/2013	MBS Paydown 0.112627192		19,048	19,048	19,048	19,048				0		19,048			0	185	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		05/26/2013	MBS Paydown 0.068944353		85,733	85,733	85,733	85,733				0		85,733			0	1,040	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		06/26/2013	MBS Paydown 0.062171901		13,292	13,292	13,292	13,292				0		13,292			0	193	09/26/2035	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		04/26/2013	MBS Paydown 0.116208584		8,745	8,745	8,745	8,808		(32)		(32)		8,745			0	151	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		05/26/2013	MBS Paydown 0.06232931		79,475	79,475	79,475	80,048		(982)		(982)		79,475			0	1,714	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		06/26/2013	MBS Paydown 0.062136295		285	285	285	287		(2)		(2)		285			0	7	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/26/2013	Pass-Through Loss			4,099	688			3,861		3,861		4,099		(4,099)	(4,099)	71	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/30/2013	Book Value Adjustment					42,141				0		(8,199)		8,199	8,199		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/26/2013	Pass-Through Loss			8,856	1,487			(82)		(82)		8,856		(8,856)	(8,856)	191	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/31/2013	Book Value Adjustment					42,141				0		(4,757)		4,757	4,757		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2013	Pass-Through Loss			7	1			(0)		(0)		7		(7)	(7)	0	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/30/2013	Book Value Adjustment					42,141				0		(7)		7	7		04/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2013	MBS Paydown 0.265990384		9,926	9,926	9,013	9,866				0		9,926			0	163	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			2	2					0		2		(2)	(2)	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment					90,377				0		336		(336)	(336)		06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		06/30/2013	Book Value Adjustment					90,377				0		(338)		338	338		06/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					150,773				0		(52)		52	52		06/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					149,756				0		(108)		108	108		06/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					190,397				0		134		(134)	(134)		06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		04/26/2013	MBS Paydown 0.06084579		17,859	17,859	17,859	17,859				0		17,859			0	334	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		05/26/2013	MBS Paydown 0.047007611		14,530	14,530	14,530	14,530				0		14,530			0	340	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		06/26/2013	MBS Paydown 0.032773775		14,946	14,946	14,946	14,946				0		14,946			0	419	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			7,234	1,426			132		132					0	119	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss			725	143			8		8					0	14	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss			2,273	448			27		27					0	54	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		02/26/2013	MBS Paydown 0.491293626		12,547	12,547	12,194	11,928		66		66		12,547			0		11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2013	MBS Paydown 0.489218166		(12,547)	(12,547)	(12,194)	(11,928)		(43)		(43)		(12,547)			0		11/26/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/26/2013	MBS Paydown 0.47946126		53,663	53,663	52,154	51,015		553		553		53,663			0	1,066	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		05/26/2013	MBS Paydown 0.473698166		31,697	31,697	30,806	30,133		(216)		(216)		31,697			0	786	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2013	MBS Paydown 0.464351344		51,408	51,408	49,962	48,871		459		459		51,408			0	1,528	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		04/26/2013	MBS Paydown 0.384199658		4,070	4,070	4,070	4,045		23		23		4,070			0	81	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		05/26/2013	MBS Paydown 0.37805046		6,029	6,029	6,029	5,992		9		9		6,029			0	151	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2013	MBS Paydown 0.368826112		9,044	9,044	9,044	8,988		17		17		9,044			0	271	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		04/26/2013	Pass-Through Loss			1,592	1,251					0					0	32	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		05/26/2013	Pass-Through Loss			1,974	1,551					0					0	49	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2013	Pass-Through Loss			4,277	3,360					0					0	128	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		04/26/2013	MBS Paydown 0.384182325		14,246	14,246	14,246	14,175		3		3		14,246			0	273	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		05/26/2013	MBS Paydown 0.378032419		21,104	21,104	21,104	20,998		11		11		21,104			0	505	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2013	MBS Paydown 0.368807007		31,658	31,658	31,658	31,499		28		28		31,658			0	910	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		04/26/2013	Pass-Through Loss			5,572	5,178			(25)		(25)					0	107	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		05/26/2013	Pass-Through Loss			6,908	6,420			(31)		(31)					0	166	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2013	Pass-Through Loss			14,970	13,912			(67)		(67)					0	430	02/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		04/26/2013	MBS Paydown 0.745905167		48,753	48,753	48,753	48,753				0		48,753			0	674	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		05/26/2013	MBS Paydown 0.650691415		22,749	22,749	22,749	22,749				0		22,749			0	391	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		06/26/2013	MBS Paydown 0.266025678		91,907	91,907	91,907	91,907				0		91,907			0	1,885	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		04/26/2013	Pass-Through Loss			5,951	1,843			126		126		5,951		(5,951)	(5,951)	82	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		04/30/2013	Book Value Adjustment					414,601				0		(11,902)		11,902	11,902		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/26/2013	Pass-Through Loss			1,547	479			33		33		1,547		(1,547)	(1,547)	27	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/31/2013	Book Value Adjustment					414,601				0		4,404		(4,404)	(4,404)		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2013	Pass-Through Loss			15,856	4,909			335		335		15,856		(15,856)	(15,856)	326	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2013	Book Value Adjustment					414,601				0		(15,856)		15,856	15,856		11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		04/26/2013	MBS Paydown 0.044001157		8,183	8,183	8,183	8,183				0		8,183			0	162	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		05/26/2013	MBS Paydown 0.026962625		9,133	9,133	9,133	9,133				0		9,133			0	227	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		06/26/2013	MBS Paydown 0.0		14,452	14,452	14,452	14,452				0		14,452			0	427	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2013	MBS Paydown 0.958850794		9,925	9,925	9,925	9,891		3		3		9,925			0	293	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/26/2013	Pass-Through Loss			5,979	1,102			(27)		(27)		5,979		(5,979)	(5,979)	119	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/30/2013	Book Value Adjustment					8,507				0		(11,959)		11,959	11,959		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/26/2013	Pass-Through Loss			1,242	229			(6)		(6)		1,242		(1,242)	(1,242)	31	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/31/2013	Book Value Adjustment					8,507				0		4,738		(4,738)	(4,738)		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2013	Pass-Through Loss			9,659	1,781			(43)		(43)		8,507		(8,507)	(8,507)	286	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2013	Book Value Adjustment					8,507				0		(8,507)		8,507	8,507		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		04/26/2013	MBS Paydown 0.173066393		2,346	2,346	2,346	2,346				0		2,346			0	40	04/26/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		05/26/2013	MBS Paydown 0.162316525		9,141	9,141	9,141	9,141				0		9,141			0	192	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2013	MBS Paydown 0.157835899		3,810	3,810	3,810	3,810				0		3,810			0	96	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		04/26/2013	MBS Paydown 0.813187363		17,441	17,441	17,441	17,411		1		1		17,441			0	321	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		05/26/2013	MBS Paydown 0.805805289		15,502	15,502	15,502	15,476		1		1		15,502			0	356	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2013	MBS Paydown 0.796956639		18,582	18,582	18,582	18,550		61		61		18,582			0	513	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		04/26/2013	Pass-Through Loss			8,024	7,982			(252)		(252)					0	147	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		05/26/2013	Pass-Through Loss			4,265	4,243			(134)		(134)					0	98	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2013	Pass-Through Loss			5,434	5,405			(171)		(171)					0	149	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		04/26/2013	MBS Paydown 0.378719489		12,924	12,924	12,924	12,836		16		16		12,924			0	251	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		05/26/2013	MBS Paydown 0.372412843		9,460	9,460	9,460	9,396		8		8		9,460			0	230	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2013	MBS Paydown 0.351769314		30,965	30,965	30,965	30,755		86		86		30,965			0	903	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		04/26/2013	Pass-Through Loss			4,402	3,747					0					0	85	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		04/30/2013	Book Value Adjustment					0				0					0		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		05/26/2013	Pass-Through Loss			3,289	2,799					0					0	80	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		05/31/2013	Book Value Adjustment					0				0					0		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2013	Pass-Through Loss			3,696	3,146					0					0	108	05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		04/26/2013	MBS Paydown 0.8883509		23,195	23,195	23,195	23,177		205		205		23,195			0	406	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		05/26/2013	MBS Paydown 0.844233688		70,588	70,588	70,588	70,531		0		0		70,588			0	1,542	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2013	MBS Paydown 0.828876075		24,572	24,572	24,572	24,553		1		1		24,572			0	644	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/26/2013	Pass-Through Loss			(25)	(18)					0					0		09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		04/01/2013	Adjustment		(879)							0		(879)			0		04/26/2013	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		04/26/2013	MBS Paydown 0.13752786		10,387	10,387	10,115	10,165		100		100		10,387			0	208	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		05/26/2013	MBS Paydown 0.134948138		4,243	4,243	4,132	4,153		23		23		4,243			0	106	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2013	MBS Paydown 0.13175967		5,244	5,244	5,107	5,132		34		34		5,244			0	131	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		01/26/2013	Pass-Through Loss			(2)	(0)					0		(2)		2	2		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		03/31/2013	Book Value Adjustment									0		2		(2)	(2)		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/30/2013	Book Value Adjustment					17,792				0		7		(7)	(7)		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		05/31/2013	Book Value Adjustment					17,792				0		(2)		2	2		04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		04/26/2013	MBS Paydown 0.501197356		11,050	11,050	11,050	11,166		(51)		(51)		11,050			0	221	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		05/26/2013	MBS Paydown 0.487900688		18,336	18,336	18,336	18,529		(320)		(320)		18,336			0	458	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2013	MBS Paydown 0.479671432		11,348	11,348	11,348	11,467		(85)		(85)		11,348			0	340	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/26/2013	Pass-Through Loss			6,592	2,946			(12)		(12)		2,152		(2,152)	(2,152)	132	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/30/2013	Book Value Adjustment					2,152				0		(4,304)		4,304	4,304		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/26/2013	Pass-Through Loss			2,565	1,146			(5)		(5)		2,565		(2,565)	(2,565)	64	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/31/2013	Book Value Adjustment					2,152				0		(413)		413	413		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2013	Pass-Through Loss			2,281	1,019			(4)		(4)		2,152		(2,152)	(2,152)	68	04/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2013	Book Value Adjustment					2,152				0		(2,152)		2,152	2,152		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		04/26/2013	MBS Paydown 0.226032288		5,061	5,061	5,061	5,061				0		5,061			0	101	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		05/26/2013	MBS Paydown 0.219576198		3,725	3,725	3,725	3,725				0		3,725			0	93	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2013	MBS Paydown 0.214512243		2,922	2,922	2,922	2,922				0		2,922			0	88	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		04/26/2013	Pass-Through Loss			3,326	3,209			(114)		(114)					0	25	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		05/26/2013	Pass-Through Loss			2,914	2,810			(188)		(188)					0	73	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2013	Pass-Through Loss			2,184	2,107			(141)		(141)					0	66	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		04/26/2013	MBS Paydown 0.448462576		10,969	10,969	10,969	10,903		(0)		(0)		10,969			0	219	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		05/26/2013	MBS Paydown 0.444334729		6,622	6,622	6,622	6,582		(1)		(1)		6,622			0	166	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2013	MBS Paydown 0.433418189		17,512	17,512	17,512	17,406		(4)		(4)		17,512			0	525	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		04/26/2013	MBS Paydown 0.307982475		3,080	3,080	3,105	3,073		(22)		(22)		3,080			0	62	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		05/26/2013	MBS Paydown 0.296346408		5,427	5,427	5,471	5,415		(43)		(43)		5,427			0	136	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2013	MBS Paydown 0.287396715		4,174	4,174	4,208	4,165		(31)		(31)		4,174			0	125	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		04/26/2013	Pass-Through Loss			2,860	2,883			(41)		(41)					0	57	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		05/26/2013	Pass-Through Loss			2,333	2,352			(33)		(33)					0	58	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2013	Pass-Through Loss			1,974	1,990			(28)		(28)					0	59	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		04/26/2013	MBS Paydown 0.232839204		10,820	10,820	10,983	10,780		(130)		(130)		10,820			0	207	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		05/26/2013	MBS Paydown 0.210819607		21,688	21,688	22,015	21,608		(314)		(314)		21,688			0	520	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2013	MBS Paydown 0.201728355		8,954	8,954	9,089	8,921		(102)		(102)		8,954			0	257	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/26/2013	Pass-Through Loss			5,568	5,652			(68)		(68)					0	107	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2013	Pass-Through Loss			6,717	6,819			(82)		(82)					0	161	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2013	Pass-Through Loss			4,406	4,473			(54)		(54)					0	127	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		04/26/2013	MBS Paydown 0.966424337		7,045	7,045	7,045	7,045				0		7,045			0	135	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		05/26/2013	MBS Paydown 0.936148579		10,899	10,899	10,899	10,899				0		10,899			0	261	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		06/26/2013	MBS Paydown 0.913082256		8,304	8,304	8,304	8,304				0		8,304			0	239	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		04/26/2013	Pass-Through Loss			3,229	3,201			(41)		(41)					0	62	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		05/26/2013	Pass-Through Loss			5,531	5,483			(71)		(71)					0	133	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2013	Pass-Through Loss			5,564	5,516			(71)		(71)					0	160	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		04/26/2013	MBS Paydown 0.15015831		3,823	3,823	3,823	3,823				0		3,823			0	70	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		05/26/2013	MBS Paydown 0.140380788		6,868	6,868	6,868	6,868				0		6,868			0	157	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2013	MBS Paydown 0.129501919		7,641	7,641	7,641	7,641				0		7,641			0	210	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/26/2013	Pass-Through Loss			1,753	244			(15)		(15)		1,753		(1,753)	(1,753)	32	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/30/2013	Book Value Adjustment					2,713				0		(3,505)		3,505	3,505		02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/26/2013	Pass-Through Loss			1,947	271			(17)		(17)		1,947		(1,947)	(1,947)	45	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/31/2013	Book Value Adjustment					2,713				0		(195)		195	195		02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2013	Pass-Through Loss			2,064	287			(18)		(18)		2,064		(2,064)	(2,064)	57	02/26/2036	5FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2013	Book Value Adjustment					2,713				0		(2,064)		2,064	2,064		02/26/2036	5FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		04/26/2013	MBS Paydown 0.198574264		21,331	21,331	21,331	21,187		36		36		21,331			0	360	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		05/26/2013	MBS Paydown 0.182233701		21,331	21,331	21,331	21,187		51		51		21,331			0	449	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		06/26/2013	MBS Paydown 0.165893139		21,331	21,331	21,331	21,187		68		68		21,331			0	537	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2013	MBS Paydown 0.354442251		24,497	24,497	24,497	24,497				0		24,497			0	74	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		05/26/2013	MBS Paydown 0.343394235		16,091	16,091	16,091	16,091				0		16,091			0	61	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2013	MBS Paydown 0.334105162		13,529	13,529	13,529	13,529				0		13,529			0	62	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		04/26/2013	MBS Paydown 0.197930383		31,063	31,063	31,063	30,733		201		201		31,063			0	721	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		05/26/2013	MBS Paydown 0.176900167		12,279	12,279	12,279	12,148		88		88		12,279			0	351	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		06/26/2013	MBS Paydown 0.163184166		8,008	8,008	8,008	7,923		58		58		8,008			0	273	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		04/26/2013	Pass-Through Loss			1,601	337			(22)		(22)					0	37	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		04/30/2013	Book Value Adjustment					11,143				0					0		03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		05/26/2013	Pass-Through Loss			5,755	1,211			(77)		(77)					0	165	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		05/31/2013	Book Value Adjustment					11,143				0					0		03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2013	Pass-Through Loss			726	153			(10)		(10)					0	25	03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2013	MBS Paydown 0.441762728									0					0	105	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		04/26/2013	MBS Paydown 0.431984794		19,556	19,556	18,040	18,500		581		581		19,556			0	177	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		05/26/2013	MBS Paydown 0.426565373		10,839	10,839	9,999	10,253		122		122		10,839			0	121	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2013	MBS Paydown 0.415379823		22,371	22,371	20,637	21,163		773		773		22,371			0	298	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.709471744		434,677	434,677	408,597	424,500		4,299		4,299		434,677			0	8,694	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.650406985		590,648	590,648	555,209	576,818		8,927		8,927		590,648			0	14,766	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.572340367		780,666	780,666	733,826	762,387		15,018		15,018		780,666			0	23,420	09/26/2036	1FM
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023		09/07/2012	BANK OF AMER/ML				995,980					0		0			0		02/15/2023	2FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2013	Sinking Fund Redemption 100.0.		60,938	60,938	60,176	60,313		25		25		60,938			0	1,889	10/01/2022	1FE
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		04/25/2013	Pass-Through Loss			773	503			(4)		(4)					0	9	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2013	MBS Paydown 0.389954166		2,813	2,813	1,828	2,678		(28)		(28)		2,813			0	44	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2013	Pass-Through Loss			2,075	1,349					0					0	33	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2013	MBS Paydown 0.386603606		2,882	2,882	2,180	3,672		(39)		(39)		2,882			0	56	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2013	Pass-Through Loss			3,819	3,918					0					0	74	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		04/25/2013	MBS Paydown 0.335254766		82,443	82,443	71,725	72,265		3,934		3,934		82,443			0	1,530	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2013	MBS Paydown 0.311574865		189,439	189,439	164,812	166,052		17,788		17,788		189,439			0	5,258	07/25/2047	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		06/12/2013	MBS Paydown 0.110628489		3,740	3,740	3,669	3,720		11		11		3,740			0	98	12/12/2049	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		04/12/2013	MBS Paydown 0.979096946		80,436	80,436	75,272	78,592		1,939		1,939		80,436			0	1,441	08/12/2048	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		06/12/2013	MBS Paydown 0.927338597		258,792	258,792	242,177	252,856		6,247		6,247		258,792			0	6,950	08/12/2048	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		04/25/2013	MBS Paydown 0.93595086		162,983	162,983	163,543	162,663		(191)		(191)		162,983			0	3,124	11/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		05/25/2013	MBS Paydown 0.917530834		73,680	73,680	73,933	73,536		(17)		(17)		73,680			0	1,765	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		06/25/2013	MBS Paydown 0.90307876		57,808	57,808	58,007	57,695		4		4		57,808			0	1,661	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		04/25/2013	MBS Paydown 0.9552788		44,721	44,721	43,778	41,390		3,150		3,150		44,721			0	857	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		05/25/2013	MBS Paydown 0.909537865		45,741	45,741	44,776	42,334		3,220		3,220		45,741			0	1,096	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2013	MBS Paydown 0.864688877		44,849	44,849	43,903	41,508		3,166		3,166		44,849			0	1,289	05/25/2036	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2013	MBS Paydown 0.064174966		5,433	5,433	5,581	5,475		(13)		(13)		5,433			0	226	04/01/2030	3AM
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		04/20/2013	MBS Paydown 0.561428571		101,429	101,429	102,950	102,557		(259)		(259)		101,429			0	3,184	10/20/2021	2AM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		04/25/2013	MBS Paydown 0.80929093		11,672	11,672	7,908	7,825		847		847		11,672			0	124	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		05/25/2013	MBS Paydown 0.802506551		13,569	13,569	9,193	9,097		1,496		1,496		13,569			0	192	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2013	MBS Paydown 0.7991836		6,646	6,646	4,503	4,456		(53)		(53)		6,646			0	120	10/25/2046	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		04/25/2013	MBS Paydown 0.2976415		12,869	12,869	10,874	11,101		128		128		12,869			0	12	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		05/25/2013	MBS Paydown 0.291662517		14,947	14,947	12,631	12,894		187		187		14,947			0	18	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2013	MBS Paydown 0.28836055		8,255	8,255	6,975	7,121		128		128		8,255			0	12	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		04/26/2013	MBS Paydown 0.562247854		146,091	146,091	151,719	151,221		(5,290)		(5,290)		146,091			0	2,922	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		05/26/2013	MBS Paydown 0.55221227		104,872	104,872	108,912	108,555		(2,865)		(2,865)		104,872			0	2,622	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2013	MBS Paydown 0.53703717		158,580	158,580	164,689	164,149		(6,421)		(6,421)		158,580			0	4,757	04/26/2036	4FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		04/26/2013	MBS Paydown 0.304948949		20,323	20,323	20,323	20,391		(24)		(24)		20,323			0	440	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		05/26/2013	MBS Paydown 0.289842017		60,428	60,428	60,428	60,631		(345)		(345)		60,428			0	1,637	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2013	MBS Paydown 0.275540259		57,207	57,207	57,207	57,400		(319)		(319)		57,207			0	1,859	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/26/2013	Pass-Through Loss			13,446	5,629			(45)		(45)		13,446		(13,446)	(13,446)	291	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/30/2013	Book Value Adjustment					784,748				0		(26,892)		26,892	26,892		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/26/2013	Pass-Through Loss			3,388	1,419			(11)		(11)		3,388		(3,388)	(3,388)	92	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/31/2013	Book Value Adjustment					784,748				0		10,058		(10,058)	(10,058)		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2013	Pass-Through Loss			20,655	8,648			(70)		(70)		20,655		(20,655)	(20,655)	671	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/30/2013	Book Value Adjustment					784,748				0		(20,655)		20,655	20,655		10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		04/19/2013	MBS Paydown 0.549013638		99,480	99,480	97,999	98,502		827		827		99,480			0	1,409	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		05/19/2013	MBS Paydown 0.526312794		113,504	113,504	111,815	112,389		953		953		113,504			0	2,010	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2013	MBS Paydown 0.479533641		233,896	233,896	230,415	231,598		1,987		1,987		233,896			0	4,970	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		04/25/2013	MBS Paydown 0.23897553		6,322	6,322	3,477	3,920		6,829		6,829		6,322			0	11	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		05/25/2013	MBS Paydown 0.236666479		7,181	7,181	3,949	4,453		2,075		2,075		7,181			0	16	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2013	MBS Paydown 0.23432646		7,277	7,277	4,002	4,512		2,121		2,121		7,277			0	19	05/25/2035	1FM
6325C0 AR 2	NATL AUSTRALIABK BK 5.35 06/12/2013	R	06/12/2013	Maturity 100.0		7,000,000	7,000,000	6,999,720	6,999,988		28		28		7,000,000			0	187,250	06/12/2013	1FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		04/25/2013	MBS Paydown 0.128904431		2,096	2,096	1,934	1,490		261		261		2,096			0	32	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		05/25/2013	MBS Paydown 0.127660778		1,555	1,555	1,434	1,105		122		122		1,555			0	30	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		06/25/2013	MBS Paydown 0.126501634		1,449	1,449	1,337	1,030		112		112		1,449			0	33	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		04/25/2013	MBS Paydown 0.717911413		9,366	9,366	6,228	6,163		1,648		1,648		9,366			0	108	10/25/2036	1FM

Statement as of June 30, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		05/25/2013	MBS Paydown 0.711013512		6,898	6,898	4,587	4,539		944		944		6,898			0	106	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2013	MBS Paydown 0.709620908		1,393	1,393	926	916		(8)		(8)		1,393			0	26	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		04/25/2013	MBS Paydown 0.717911413		4,683	4,683	3,114	3,082		824		824		4,683			0	54	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		05/25/2013	MBS Paydown 0.711013512		3,449	3,449	2,294	2,270		476		476		3,449			0	53	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2013	MBS Paydown 0.709620908		696	696	463	458		(4)		(4)		696			0	13	10/25/2036	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		04/25/2013	MBS Paydown 0.21857871		12,454	12,454	11,567	12,088		128		128		12,454			0	199	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		05/25/2013	MBS Paydown 0.209447799		22,827	22,827	21,201	22,156		341		341		22,827			0	455	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2013	MBS Paydown 0.20737414		5,184	5,184	4,815	5,032		36		36		5,184			0	124	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		04/25/2013	MBS Paydown 0.61951476		50,941	50,941	39,819	41,560		750		750		50,941			0	64	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		05/25/2013	MBS Paydown 0.612036567		22,435	22,435	17,536	18,303		450		450		22,435			0	36	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2013	MBS Paydown 0.59871322		39,970	39,970	31,243	32,609		327,098		327,098		39,970			0	75	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2013	MBS Paydown 0.217226879			2,948						0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/25/2013	Pass-Through Loss			2,948	2,948					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2013	MBS Paydown 0.216558726			2,773						0					0	86	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		02/25/2013	Pass-Through Loss			2,773	2,773					0					0	47	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2013	MBS Paydown 0.214790416			5,429						0					0	236	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2013	Pass-Through Loss			5,429	5,429					0					0	119	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2012	MBS Paydown 0.227899067					(1,805)		(34)		(34)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2012	Pass-Through Loss			(36,426)	(25,277)					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		04/25/2013	MBS Paydown 0.20961013		15,541	15,541	15,540	9,421		(238)		(238)		15,541			0	743	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2012	MBS Paydown 0.226081128			6,668		1,805		(31)		(31)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2012	Pass-Through Loss			3,691	3,691					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2013	MBS Paydown 0.207009775		2,900	2,900	2,900	4,729		(120)		(120)		2,900			0	151	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2013	Pass-Through Loss			4,901	4,901					0					0	255	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2012	MBS Paydown 0.224433655			3,246				(28)		(28)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2012	Pass-Through Loss			3,246	3,245					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2013	MBS Paydown 0.20407976		4,018	4,018	4,018	5,329		(135)		(135)		4,018			0	249	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2013	Pass-Through Loss			4,772	4,772					0					0	296	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2012	MBS Paydown 0.223905709			482	(1,025)			195		195					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2012	Pass-Through Loss			482	482					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2012	MBS Paydown 0.221670398			6,706	1,025	(386,576)		(38)		(38)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2012	MBS Paydown 0.220327082			(3,820)		(4,065)		(23)		(23)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2012	Pass-Through Loss			2,886	2,886					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		10/25/2012	MBS Paydown 0.219767171			3,456				(9)		(9)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		10/25/2012	Pass-Through Loss			3,456	3,456					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		11/25/2012	MBS Paydown 0.218798043			4,899				(16)		(16)					0		03/25/2047	4FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		11/25/2012	Pass-Through Loss			4,899	4,899					0					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2012	MBS Paydown 0.217831963			1,949				(16)		(16)					0		03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2012	Pass-Through Loss			1,949	1,949					0					0		03/25/2047	4FM
666807 BB 7	NORTHROP GRUMMAN 3.70 08/01/2014		06/27/2013	Make Whole Call 103.605		1,036,050	1,000,000	998,140	999,471		626		626		1,000,000		36,050	36,050	33,506	08/01/2014	2FE
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2013	Sinking Fund Redemption 100.0.		10,252	10,252	10,508	10,460		(6)		(6)		10,252			0	361	04/01/2022	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		04/25/2013	MBS Paydown 0.20057783		20,165	20,165	15,502	15,816		1,456		1,456		20,165			0	37	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		05/25/2013	MBS Paydown 0.196321979		25,535	25,535	19,630	20,027		2,990		2,990		25,535			0	59	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2013	MBS Paydown 0.19335481		17,803	17,803	13,686	13,963		1,074		1,074		17,803			0	49	07/25/2035	1FM
718172 AB 5	PHILIP MORRIS IN 4.875 05/16/2013		05/16/2013	Maturity 100.0		3,000,000	3,000,000	2,940,630	2,998,312		5,064		5,064		3,000,000			0	73,125	05/16/2013	1FE
743674 AR 4	PROTECTIVE LIFE 4.30 06/01/2013		06/01/2013	Maturity 100.0		3,000,000	3,000,000	2,809,540	2,995,816		10,460		10,460		3,000,000			0	64,500	06/01/2013	2FE
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2013	Sinking Fund Redemption 100.0.		46,830	46,830	45,397	46,183		585		585		46,830			0	1,502	06/01/2018	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		04/25/2013	MBS Paydown 0.556364247		30,927	30,927	28,569	28,599		207		207		30,927			0	30	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		05/25/2013	MBS Paydown 0.544896937		34,402	34,402	31,779	31,812		598		598		34,402			0	45	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2013	MBS Paydown 0.536222323		26,024	26,024	24,040	24,065		237		237		26,024			0	42	08/25/2046	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		04/25/2013	MBS Paydown 0.32232867		76,840	76,840	68,388	73,374		1,889		1,889		76,840			0	79	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		05/25/2013	MBS Paydown 0.307530821		44,394	44,394	39,510	42,391		1,041		1,041		44,394			0	57	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		06/25/2013	MBS Paydown 0.286212739		63,954	63,954	56,919	61,070		1,769		1,769		63,954			0	98	01/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2013	MBS Paydown 0.14985617		94,257	94,257	90,958	90,958		221		221		94,257			0	24	11/25/2036	1Z
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		04/26/2013	MBS Paydown 0.49520866		67,927	67,927	67,503	67,557		79		79		67,927			0	1,245	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		05/26/2013	MBS Paydown 0.480275689		74,665	74,665	74,198	74,259		104		104		74,665			0	1,711	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2013	MBS Paydown 0.463616294		83,297	83,297	82,776	82,844		136		136		83,297			0	2,291	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		03/26/2013	MBS Paydown 0.219241396							(16)		(16)					0	763	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		04/26/2013	MBS Paydown 0.209905182		46,681	46,681	47,381	46,870		(184)		(184)		46,681			0	702	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		05/26/2013	MBS Paydown 0.193170046		83,676	83,676	84,931	84,014		(503)		(503)		83,676			0	1,568	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		06/26/2013	MBS Paydown 0.173114973		100,275	100,275	101,780	100,681		(596)		(596)		100,275			0	2,244	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/31/2013	Book Value Adjustment				(1,560)			(32)		(32)					0		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/01/2013	djustment									0		(3,113)		3,113	3,113		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2013	Pass-Through Loss			1,621	2,294			(30)		(30)					0	11	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/30/2013	Book Value Adjustment					1,145,733				0					0		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2013	Pass-Through Loss			3,626	1,639			(15)		(15)					0	8	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/31/2013	Book Value Adjustment					1,145,733				0					0		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2013	Pass-Through Loss			552	300			2		2					0	6	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/30/2013	Book Value Adjustment					1,765,359				0					0		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/31/2013	Book Value Adjustment					1,765,359				0					0		03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		03/26/2013	MBS Paydown 0.146941471				(0)			(501)		(501)					0	1,092	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		04/26/2013	MBS Paydown 0.12613404		124,845	124,845	127,341	125,404		(1,071)		(1,071)		124,845			0	2,493	03/26/2036	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		05/26/2013	MBS Paydown 0.117622591		51,069	51,069	52,090	51,298		(351)		(351)		51,069			0	1,275	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		06/26/2013	MBS Paydown 0.111302603		37,920	37,920	38,678	38,090		(213)		(213)		37,920			0	1,136	03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		04/16/2013	MBS Paydown 0.96431852		47,081	47,081	47,530	47,273				0		47,081			0	858	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		05/16/2013	MBS Paydown 0.953307529		33,033	33,033	33,348	33,168		(221)		(221)		33,033			0	752	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2013	MBS Paydown 0.945978		21,989	21,989	22,198	22,078		(146)		(146)		21,989			0	601	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2013	MBS Paydown 0.78229844							(8)		(8)					0	466	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		04/26/2013	MBS Paydown 0.772411258		19,774	19,774	19,181	19,314		242		242		19,774			0	333	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		05/26/2013	MBS Paydown 0.750300839		44,221	44,221	42,894	43,192		703		703		44,221			0	927	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2013	MBS Paydown 0.749932293		737	737	715	720		1		1		737			0	18	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2013	MBS Paydown 0.367066376							310		310					0		10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		04/26/2013	MBS Paydown 0.357846368		18,440	18,440	17,795	17,897		317		317		18,440			0	324	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		05/26/2013	MBS Paydown 0.349478813		16,735	16,735	16,149	16,242		278		278		16,735			0	368	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2013	MBS Paydown 0.343853211		11,251	11,251	10,857	10,920		136		136		11,251			0	299	10/25/2036	1FM
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		06/16/2013	MBS Paydown 0.999999985			0	0	0				0		0			0		01/16/2049	1FE
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		04/26/2013	MBS Paydown 0.67341259		48,914	48,914	47,080	46,249		104		104		48,914			0	691	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		05/26/2013	MBS Paydown 0.657900821		46,535	46,535	44,790	44,000		197		197		46,535			0	766	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2013	MBS Paydown 0.643728239		42,518	42,518	40,923	40,201		259		259		42,518			0	700	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		04/15/2013	MBS Paydown 0.929205568		165	165	165	165		137		137		165			0	3	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		05/15/2013	MBS Paydown 0.929012697		193	193	193	193		(0)		(0)		193			0	5	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		06/15/2013	MBS Paydown 0.928845763		167	167	167	167		(0)		(0)		167			0	5	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		01/10/2013	MBS Paydown 0.699684546							2,328		2,328					0		03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		02/10/2013	MBS Paydown 0.69345545							5,187		5,187					0		03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		04/10/2013	MBS Paydown 0.682726902		31,938	31,938	13,627	12,122		(58)		(58)		31,938			0	84	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		05/10/2013	MBS Paydown 0.676967514		34,556	34,556	14,744	13,116		(63)		(63)		34,556			0	114	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2013	MBS Paydown 0.669631739		44,015	44,015	18,780	16,706		(80)		(80)		44,015			0	174	03/10/2037	4FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2013	Paydown 100.0		34,047	34,047	33,616	33,934		18		18		34,047			0	1,085	05/15/2017	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		04/25/2013	MBS Paydown 0.960474908		5,928	5,928	4,268	4,358		1,134		1,134		5,928			0	106	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		05/25/2013	MBS Paydown 0.958218239		4,513	4,513	3,250	3,318		744		744		4,513			0	97	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2013	MBS Paydown 0.955188519		6,059	6,059	4,363	4,455		1,121		1,121		6,059			0	152	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		04/25/2013	MBS Paydown 0.284582399		16,456	16,456	16,454	9,981		551		551		16,456			0	286	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		04/25/2013	Pass-Through Loss			322	322					0					0	6	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2013	MBS Paydown 0.256954374		53,950	53,950	53,944	32,872		1,814		1,814		53,950			0	1,172	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2013	Pass-Through Loss			1,307	1,306					0					0	28	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2013	MBS Paydown 0.250047963		12,248	12,248	12,246	8,217		453		453		12,248			0	319	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2013	Pass-Through Loss			1,565	1,565					0					0	41	07/25/2034	1FM

Statement as of June 30, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

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760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		04/25/2013	MBS Paydown 0.484402061		2,517	2,517	2,516	2,319		(223)		(223)		2,517			0	52	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		05/25/2013	MBS Paydown 0.483415058		987	987	987	909		5		5		987			0	25	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2013	MBS Paydown 0.479390422		4,025	4,025	4,023	3,708		25		25		4,025			0	124	04/25/2033	3FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		04/25/2013	MBS Paydown 0.079682143		37,272	37,272	34,150	35,820		2,519		2,519		37,272			0	540	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		05/25/2013	MBS Paydown 0.076854682		28,275	28,275	25,907	27,174		595		595		28,275			0	512	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		06/25/2013	MBS Paydown 0.07399465		28,600	28,600	26,205	27,487		652		652		28,600			0	622	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2013	MBS Paydown 0.345931997		20,581	20,581	18,909	16,156		25		25		20,581			0	412	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2013	Pass-Through Loss			791	726					0					0	16	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2013	MBS Paydown 0.345273971		1,206	1,206	1,108	1,492		2		2		1,206			0	30	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2013	Pass-Through Loss			768	706					0					0	19	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2013	MBS Paydown 0.344612435		1,214	1,214	1,116	1,500		2		2		1,214			0	36	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2013	Pass-Through Loss			770	708					0					0	23	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2013	MBS Paydown 0.245027255		2,653	2,653	2,652	2,877		(33)		(33)		2,653			0	49	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2013	Pass-Through Loss			1,216	1,215					0					0	22	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2013	MBS Paydown 0.241968685		4,766	4,766	4,763	4,548		(52)		(52)		4,766			0	109	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2013	Pass-Through Loss			1,351	1,351					0					0	31	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2013	MBS Paydown 0.238601242		5,303	5,303	5,299	5,008		(57)		(57)		5,303			0	146	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2013	Pass-Through Loss			1,432	1,431					0					0	39	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		04/25/2013	MBS Paydown 0.333333836		11,530	11,530	11,894	11,772		(230)		(230)		11,530			0	211	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		05/25/2013	MBS Paydown 0.320684877		37,947	37,947	39,145	38,746		(879)		(879)		37,947			0	870	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2013	MBS Paydown 0.314498343		18,560	18,560	19,145	18,950		(403)		(403)		18,560			0	510	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		04/25/2013	MBS Paydown 0.314696771		1,407	1,407	1,439	1,428		(1)		(1)		1,407			0	27	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		05/25/2013	MBS Paydown 0.306013009		17,368	17,368	17,769	17,630		(304)		(304)		17,368			0	416	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2013	MBS Paydown 0.290592202		30,842	30,842	31,555	31,308		(558)		(558)		30,842			0	887	03/25/2033	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2013	MBS Paydown 0.119702225		5,615	5,615	5,102	5,706		297		297		5,615			0	89	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2013	Pass-Through Loss			256	232					0					0	4	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2013	MBS Paydown 0.116300398		6,246	6,246	5,676	6,613		345		345		6,246			0	124	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2013	Pass-Through Loss			558	507					0					0	11	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2013	MBS Paydown 0.109724276		13,152	13,152	11,952	12,783		666		666		13,152			0	313	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		04/25/2013	MBS Paydown 0.565908896		242,363	242,363	234,041	238,231		3,324		3,324		242,363			0	3,964	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		05/25/2013	MBS Paydown 0.535234169		122,699	122,699	118,486	120,607		1,627		1,627		122,699			0	2,509	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2013	MBS Paydown 0.48088703		217,389	217,389	209,924	213,682		3,168		3,168		217,389			0	5,337	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2013	MBS Paydown 0.515580151		27,081	27,081	27,049	27,070		1		1		27,081			0	707	05/17/2021	1FE
78442F BG 2	SLM CORP MTNA 5.00 10/01/2013		06/04/2013	BANC OF AMERICA SECURITIES		1,007,500	1,000,000	992,530	999,532		400		400		999,704		7,796	7,796	34,167	10/01/2013	3FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		04/15/2013	MBS Paydown 0.591314808		32,536	32,536	32,536	32,917		406		406		32,536			0	398	07/15/2042	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		05/15/2013	MBS Paydown 0.582000818		27,942	27,942		28,269		338		338		27,942			0	428	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2013	MBS Paydown 0.573181354		26,458	26,458	26,458	26,768		671		671		26,458			0	495	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		04/15/2013	MBS Paydown 0.791677691		24,438	24,438	24,438	24,413		20		20		24,438			0	355	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		05/15/2013	MBS Paydown 0.783441785		24,708	24,708	24,708	24,683		2		2		24,708			0	430	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2013	MBS Paydown 0.776296967		21,434	21,434	21,434	21,413		0		0		21,434			0	441	05/16/2044	1FE
790849 AE 3	ST JUDE MEDICAL 3.75 07/15/2014		05/02/2013	Make Whole Call 104.066		4,162,640	4,000,000	3,995,900	3,998,854		1,363		1,363		4,000,000		162,640	162,640	119,583	07/15/2014	1FE
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	04/01/2013	Adjustmnet									0					0	1,103	01/07/1903	2FE
80932R AG 0	SCOTLAND INTL BV 4.25 05/23/2013	R	05/23/2013	Maturity 100.0		2,000,000	2,000,000	1,876,270	1,997,694		6,298		6,298		2,000,000			0	42,500	05/23/2013	2FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		04/15/2013	MBS Paydown 0.812898771		32,982	32,982	32,893	32,893		52		52		32,982			0	330	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		05/15/2013	MBS Paydown 0.776319987		36,579	36,579	36,479	36,480		67		67		36,579			0	457	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2013	MBS Paydown 0.743856852		32,463	32,463	32,375	32,375		58		58		32,463			0	487	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		04/20/2013	MBS Paydown 0.9028		7,200	7,200	7,237	7,230		(2)		(2)		7,200			0	131	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		05/20/2013	MBS Paydown 0.9004		7,200	7,200	7,237	7,230		(2)		(2)		7,200			0	163	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2013	MBS Paydown 0.898		7,200	7,200		7,230		(3)		(3)		7,200			0	196	05/20/2041	3AM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		04/25/2013	MBS Paydown 0.86859885		94,366	94,366	90,296	90,336		1,628		1,628		94,366			0	79	03/25/2037	5FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		05/25/2013	MBS Paydown 0.785780214		124,228	124,228	118,871	118,923		2,453		2,453		124,228			0	141	03/25/2037	5FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2013	MBS Paydown 0.67122613		171,831	171,831	164,421	164,494		5,142		5,142		171,831			0	238	03/25/2037	5FE
837004 BC 3	SOUTH CAROL E&G 7 06/15/13		06/15/2013	Maturity 100.0		2,000,000	2,000,000	2,041,240	2,001,013		(2,245)		(2,245)		2,000,000			0	71,250	06/15/2013	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		04/25/2013	MBS Paydown 0.55549269		7,247	7,247	6,595	6,600		313		313		7,247			0	74	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		05/25/2013	MBS Paydown 0.553082753		4,820	4,820	4,386	4,389		101		101		4,820			0	61	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2013	MBS Paydown 0.55273589		694	694	631	632		1		1		694			0	11	01/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		04/25/2013	MBS Paydown 0.35194967		30,259	30,259	21,181	20,527		3,439		3,439		30,259			0	51	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		05/25/2013	MBS Paydown 0.351681542		1,341	1,341	938	909		21		21		1,341			0	3	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2013	MBS Paydown 0.35114318		2,692	2,692	1,884	1,826		44		44		2,692			0	7	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		04/25/2013	MBS Paydown 0.51500397		58,794	58,794	41,744	42,949		6,676		6,676		58,794			0	72	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		05/25/2013	MBS Paydown 0.513448644		6,221	6,221	4,417	4,545		159		159		6,221			0	10	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2013	MBS Paydown 0.50492206		34,106	34,106	24,216	24,915		944		944		34,106			0	62	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/31/2013	Book Value Adjustment									0		(57)		57	57		05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		04/25/2013	MBS Paydown 0.39056779		27,766	27,766	22,282	26,444		3,343		3,343		27,766			0	484	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		04/25/2013	Pass-Through Loss			5,077	4,074					0					0	89	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		04/30/2013	Book Value Adjustment					888,396				0					0		05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		05/25/2013	MBS Paydown 0.3811973		19,816	19,816	15,902	20,680		1,515		1,515		19,816			0	431	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		05/25/2013	Pass-Through Loss			5,869	4,710					0					0	128	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		05/31/2013	Book Value Adjustment					888,396				0					0		05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2013	MBS Paydown 0.376429622		7,468	7,468	5,993	10,522		(38)		(38)		7,468			0	194	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2013	Pass-Through Loss			5,600	4,494					0		(0)			0	146	05/25/2036	3FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		04/20/2013	MBS Paydown 0.808333334		16,667	16,667	16,667	16,669		(3)		(3)		16,667			0	245	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		05/20/2013	MBS Paydown 0.0		1,616,667	1,616,667	1,616,667	1,616,870		(415)		(415)		1,616,667			0	29,613	05/20/2026	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		04/20/2013	MBS Paydown 0.908333333		16,667	16,667	16,660	16,661		1		1		16,667			0	214	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/20/2013	MBS Paydown 0.9		16,667	16,667	16,660	16,661		1		1		16,667			0	268	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		06/20/2013	MBS Paydown 0.891666667		16,667	16,667	16,660	16,661		1		1		16,667			0	322	05/20/2027	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		04/20/2013	MBS Paydown 0.983333333		16,667	16,667	16,664	16,664		0		0		16,667			0	69	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/20/2013	MBS Paydown 0.975		16,667	16,667	16,664	16,664		0		0		16,667			0	109	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2013	MBS Paydown 0.966666667		24,167	24,167	24,183	24,183		(0)		(0)		24,167			0	166	02/22/2038	1FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		04/25/2013	MBS Paydown 0.887831077		26,634	26,634	13,849	15,186		10,620		10,620		26,634			0	45	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		05/25/2013	MBS Paydown 0.885324989		5,012	5,012	2,606	2,858		1,207		1,207		5,012			0	11	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2013	MBS Paydown 0.883319194		4,012	4,012	2,086	2,287		769		769		4,012			0	10	08/25/2038	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026		04/15/2013	MBS Paydown 0.816666667		16,667	16,667	16,667	16,667				0		16,667			0	259	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026		05/15/2013	MBS Paydown 0.808333333		16,667	16,667	16,667	16,667				0		16,667			0	324	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026		06/15/2013	MBS Paydown 0.8		16,667	16,667	16,667	16,667				0		16,667			0	396	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027		04/15/2013	MBS Paydown 0.9		8,333	8,333	8,332	8,332		0		0		8,333			0	117	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027		05/15/2013	MBS Paydown 0.891666667		8,333	8,333	8,332	8,332		0		0		8,333			0	146	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027		06/15/2013	MBS Paydown 0.883333333		8,333	8,333	8,332	8,332		0		0		8,333			0	175	04/15/2027	1FE
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16		04/09/2013	CITIGROUP		1,833,600	2,000,000	1,264,700	1,627,070		32,596		32,596		1,630,675		202,925	202,925		02/15/2016	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2013	MBS Paydown 0.86415249		7,060	7,060	7,060	7,056		(0)		(0)		7,060			0	157	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2013	MBS Paydown 0.86058949		7,126	7,126	7,126	7,122		(1)		(1)		7,126			0	198	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2013	MBS Paydown 0.8569949		7,189	7,189	7,189	7,186		(1)		(1)		7,189			0	239	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		04/16/2013	MBS Paydown 0.911842292		13,345	13,345	13,840	13,824		(139)		(139)		13,345			0	231	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		05/16/2013	MBS Paydown 0.908489192		13,412	13,412	13,910	13,894		(143)		(143)		13,412			0	290	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2013	MBS Paydown 0.905120481		13,475	13,475	13,975	13,958		(146)		(146)		13,475			0	350	10/16/2040	1AM
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		05/08/2013	Consent Fee		2,500							0		2,500			0		01/15/2013	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		04/14/2013	MBS Paydown 0.908333334		16,667	16,667	16,665	16,665		0		0		16,667			0	234	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		05/14/2013	MBS Paydown 0.9		16,667	16,667	16,665	16,665		0		0		16,667			0	292	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2013	MBS Paydown 0.891666666		16,667	16,667	16,665	16,665		0		0		16,667			0	351	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		04/15/2013	MBS Paydown 0.790387299		9,797	9,797	9,797	9,797				0		9,797			0	143	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		05/15/2013	MBS Paydown 0.780541303		9,846	9,846	9,846	9,846				0		9,846			0	179	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2013	MBS Paydown 0.770650221		9,891	9,891	9,891	9,891				0		9,891			0	216	07/15/2041	1FE
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20	R	02/22/2013	Adjustment		(232,677)					(444)		(444)		(232,677)			0		08/04/2020	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2013	Sinking Fund Redemption 100.0.		90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020	1
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		04/15/2013	Sinking Fund Redemption 100.0.		31,190	31,190	31,201	31,190		(434)		(434)		31,190			0	433	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		05/15/2013	Sinking Fund Redemption 100.0.		34,640	34,640	34,652	34,641		(54)		(54)		34,640			0	600	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		06/15/2013	Sinking Fund Redemption 100.0.		4,495	32,817	32,829	32,817		(58)		(58)		4,495			0	682	11/15/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
931142 CL 5	WAL-MART STORES 4.25 04/15/2013		04/15/2013	Maturity 100.0		2,500,000	2,500,000	2,427,075	2,499,306		5,158		5,158		2,500,000			0	53,125	04/15/2013	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2013	MBS Paydown 0.197022516		2,954	2,954	2,334	2,346		37		37		2,954			0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2013	Pass-Through Loss			2,277	1,799					0					0	6	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.194411757		2,891	2,891	2,284	2,342		37		37		2,891			0	10	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2013	Pass-Through Loss			2,331	1,841					0					0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.19165271		2,931	2,931	2,283	2,475		39		39		2,931			0	12	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2013	Pass-Through Loss			2,587	2,015					0					0	10	07/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		04/25/2013	MBS Paydown 0.23849072		9,367	9,367	8,302	8,205		49		49		9,367			0	82	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		05/25/2013	MBS Paydown 0.23782838		1,987	1,987	1,761	1,740		13		13		1,987			0	22	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2013	MBS Paydown 0.23472667		9,305	9,305	8,247	8,150		64		64		9,305			0	122	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		04/25/2013	MBS Paydown 0.21656618		31,547	31,547	25,336	24,430		404		404		31,547			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		05/25/2013	MBS Paydown 0.205759591		54,033	54,033	43,395	41,843		8,587		8,587		54,033			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2013	MBS Paydown 0.19193463		69,125	69,125	55,516	53,530		21,115		21,115		69,125			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2013	MBS Paydown 0.04054457		12,442	12,442	11,523	11,626		527		527		12,442			0	238	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		05/25/2013	MBS Paydown 0.040267024		1,344	1,344	1,247	1,256		9		9		1,344			0	32	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2013	MBS Paydown 0.03709318		15,374	15,374	14,259	14,365		762		762		15,374			0	442	09/25/2033	1FM
950840 AA 6	WESFARMERS LTD 6.998 04/10/2013		04/10/2013	Maturity 100.0		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	104,970	04/10/2013	1FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		06/20/2013	MBS Paydown 0.93734751		78,316	78,316	78,316	78,316		85		85		78,316			0	117	08/20/2025	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2013	Sinking Fund Redemption 100.0.		115,000	115,000	116,439	116,193		(1,205)		(1,205)		115,000			0	4,313	06/15/2027	2FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		04/15/2013	Paydown 100.0		1,810	1,810	1,810	1,810				0		1,810			0	40	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		05/15/2013	Paydown 100.0		1,820	1,820	1,820	1,820				0		1,820			0	51	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2013	Paydown 100.0		1,831	1,831	1,831	1,831				0		1,831			0	61	09/15/2031	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		04/15/2013	Paydown 100.0		2,107	2,107	2,107	2,107				0		2,107			0	47	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		05/15/2013	Paydown 100.0		2,118	2,118	2,118	2,118				0		2,118			0	59	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		06/15/2013	Paydown 100.0		2,130	2,130	2,130	2,130				0		2,130			0	71	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		04/15/2013	Paydown 100.0		1,724	1,724	1,724	1,724				0		1,724			0	38	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		05/15/2013	Paydown 100.0		1,733	1,733	1,733	1,733				0		1,733			0	48	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2013	Paydown 100.0		1,743	1,743	1,743	1,743				0		1,743			0	58	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		04/15/2013	Paydown 100.0		2,111	2,111	2,111	2,111				0		2,111			0	47	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		05/15/2013	Paydown 100.0		2,122	2,122	2,122	2,122				0		2,122			0	59	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2013	Paydown 100.0		2,134	2,134	2,134	2,134				0		2,134			0	71	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		04/15/2013	Paydown 100.0		1,408	1,408	1,408	1,408				0		1,408			0	31	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		05/15/2013	Paydown 100.0		1,416	1,416	1,416	1,416				0		1,416			0	39	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		06/15/2013	Paydown 100.0		1,424	1,424	1,424	1,424				0		1,424			0	47	10/15/2033	1
971807 AC 6	WILMINGTON TRUST 4.875 04/15/2013		04/15/2013	Maturity 100.0		3,000,000	3,000,000	2,979,630	2,999,898		761		761		3,000,000			0	73,125	04/15/2013	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					72,886,921	73,883,650	70,271,178	83,205,798	0	1,270,472	0	1,270,472	0	72,474,326	0	412,596	412,596	1,815,410	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
8399997.	Total - Bonds - Part 4					75,223,234	76,219,963	72,612,876	85,546,532	0	1,266,034	0	1,266,034	0	74,810,639	0	412,596	412,596	..1,873,794	......XXX...	..XXX....
8399999.	Total - Bonds					75,223,234	76,219,963	72,612,876	85,546,532	0	1,266,034	0	1,266,034	0	74,810,639	0	412,596	412,596	..1,873,794	......XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks					75,223,234	..........XXX.......	72,612,876	85,546,532	0	1,266,034	0	1,266,034	0	74,810,639	0	412,596	412,596	..1,873,794	......XXX...	..XXX....

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2012	07/06/2013		6,434,005	1,354.6800	131,845			257,351	*#	257,351	155,047		(65,923)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2012	07/06/2013		3,440,480	1,354.6800	100,953			206,419	*#	206,419	128,036		(50,477)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/09/2012	07/06/2013		1,432,722	1,354.6800	31,580			71,634	*#	71,634	35,810		(15,790)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/23/2012	07/20/2013		8,593,841	1,362.6600	167,820			341,578	*#	341,578	206,388		(83,910)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/23/2012	07/20/2013		4,016,801	1,362.6600	112,988			240,747	*#	240,747	150,081		(56,494)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/23/2012	07/20/2013		1,511,089	1,362.6600	31,238			77,057	*#	77,057	41,485		(15,619)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2012	08/06/2013		9,832,263	1,394.2300	222,635			413,597	*#	413,597	282,133		(111,318)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2012	08/06/2013		2,514,137	1,394.2300	75,610			145,545	*#	145,545	101,631		(37,805)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2012	08/06/2013		1,228,658	1,394.2300	30,086			66,334	*#	66,334	49,423		(15,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/22/2012	08/20/2013		7,803,968	1,418.1300	169,327			312,214	*#	312,214	224,985		(84,664)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/22/2012	08/20/2013		2,366,281	1,418.1300	65,426			122,928	*#	122,928	90,345		(32,713)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/22/2012	08/20/2013		929,170	1,418.1300	20,757			49,223	*#	49,223	41,806		(10,379)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/07/2012	09/06/2013		2,093,877	1,432.1200	42,006			72,278	*#	72,278	54,715		(21,003)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2012	09/06/2013		6,714,896	1,432.1200	163,826			285,428	*#	285,428	218,039		(81,913)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/07/2012	09/06/2013		973,526	1,432.1200	21,209			46,616	*#	46,616	41,663		(10,605)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2012	09/20/2013		5,411,032	1,460.2600	106,830			175,848	*#	175,848	141,006		(53,415)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2012	09/20/2013		7,460,085	1,460.2600	186,520			311,662	*#	311,662	252,610		(93,260)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2012	09/20/2013		1,350,407	1,460.2600	27,577			59,120	*#	59,120	58,159		(13,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/09/2012	10/06/2013		5,678,232	1,460.9300	105,952			183,655	*#	183,655	142,284		(52,976)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/09/2012	10/06/2013		5,605,253	1,460.9300	130,258			230,372	*#	230,372	180,035		(65,129)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/09/2012	10/06/2013		1,540,793	1,460.9300	27,727			68,054	*#	68,054	63,901		(13,864)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/23/2012	10/20/2013		5,075,603	1,433.1900	90,626			167,141	*#	167,141	117,772		(45,313)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		6,949,424	1,433.1900	153,468			290,117	*#	290,117	205,813		(76,734)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		1,312,803	1,433.1900	22,882			61,416	*#	61,416	50,764		(11,441)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2012	11/06/2013		2,517,196	1,428.3900	44,206			82,428	*#	82,428	56,444		(22,103)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		8,956,650	1,428.3900	205,671			396,748	*#	396,748	273,920		(102,835)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		1,660,914	1,428.3900	28,674			80,874	*#	80,874	63,839		(14,337)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/21/2012	11/20/2013		4,629,523	1,387.8100	88,100			156,817	*#	156,817	98,219		(44,050)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		7,283,393	1,387.8100	178,016			326,131	*#	326,131	206,180		(89,008)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		1,404,053	1,387.8100	27,832			64,372	*#	64,372	43,719		(13,916)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/10/2012	12/06/2013		4,649,739	1,413.9400	90,763			150,943	*#	150,943	102,412		(45,381)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/10/2012	12/06/2013		7,317,826	1,413.9400	182,953			311,467	*#	311,467	212,375		(91,477)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/10/2012	12/06/2013		1,369,700	1,413.9400	28,451			62,722	*#	62,722	48,099		(14,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		4,848,815	1,443.6900	90,246			149,117	*#	149,117	105,645		(45,123)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		8,978,962	1,443.6900	214,011			361,248	*#	361,248	257,436		(107,006)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2012	12/20/2013		1,536,758	1,443.6900	29,507			68,850	*#	68,850	56,210		(14,753)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		2,327,607	1,466.4700		42,125		67,508	*#	67,508	42,935		(17,552)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		10,087,564	1,466.4700		234,774		386,519	*#	386,519	249,567		(97,822)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/08/2013	01/06/2014		1,589,534	1,466.4700		27,748		64,305	*#	64,305	48,119		(11,562)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		1,934,319	1,485.9800		36,539		53,816	*#	53,816	32,502		(15,225)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		7,989,359	1,485.9800		194,199		292,987	*#	292,987	179,704		(80,916)			1	B

Statement as of June 30, 2013 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		1,221,902	1,485.9800		22,728		45,154	*#	45,154	31,896		(9,470)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2013	02/06/2014		4,755,371	1,512.1200		88,936		121,708	*#	121,708	62,417		(29,645)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014		8,558,469	1,512.1200		211,002		294,779	*#	294,779	154,112		(70,334)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014		1,240,837	1,512.1200		24,093		40,543	*#	40,543	24,481		(8,031)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014		3,888,188	1,511.9500		68,740		99,341	*#	99,341	53,514		(22,913)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014		7,320,123	1,511.9500		170,373		251,879	*#	251,879	138,298		(56,791)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/21/2013	02/20/2014		1,320,861	1,511.9500		23,273		43,296	*#	43,296	27,781		(7,758)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2013	03/06/2014		4,098,436	1,541.4600		76,467		94,059	*#	94,059	36,708		(19,117)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2013	03/06/2014		6,681,201	1,541.4600		164,661		204,435	*#	204,435	80,939		(41,165)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2013	03/06/2014		1,392,399	1,541.4600		27,415		38,140	*#	38,140	17,579		(6,854)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014		5,115,966	1,558.7100		93,903		114,078	*#	114,078	43,651		(23,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014		6,823,951	1,558.7100		162,641		200,736	*#	200,736	78,755		(40,660)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	03/21/2013	03/20/2014		1,118,789	1,558.7100		20,478		28,267	*#	28,267	12,908		(5,119)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013	04/06/2014		4,408,665	1,553.2800		87,079		100,078	*#	100,078	27,513		(14,513)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/09/2013	04/06/2014		8,528,797	1,553.2800		227,979		263,978	*#	263,978	73,996		(37,997)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2013	04/06/2014		1,859,248	1,553.2800		40,757		50,782	*#	50,782	16,818		(6,793)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/23/2013	04/20/2014		4,757,411	1,555.2500		97,244		107,378	*#	107,378	26,341		(16,207)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/23/2013	04/20/2014		9,197,190	1,555.2500		249,792		278,795	*#	278,795	70,635		(41,632)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/23/2013	04/20/2014		1,619,111	1,555.2500		37,697		43,871	*#	43,871	12,457		(6,283)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014		3,764,386	1,617.5000		71,564		67,710	*#	67,710	2,110		(5,964)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014		9,407,637	1,617.5000		242,534		230,022	*#	230,022	7,699		(20,211)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2013	05/06/2014		1,320,576	1,617.5000		27,783		23,428	*#	23,428	(2,040)		(2,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/21/2013	05/20/2014		3,463,594	1,666.2900		65,414		52,078	*#	52,078	(7,885)		(5,451)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2013	05/20/2014		8,363,856	1,666.2900		208,407		164,368	*#	164,368	(26,673)		(17,367)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2013	05/20/2014		1,271,530	1,666.2900		26,281		14,234	*#	14,234	(9,857)		(2,190)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2013	06/06/2014		2,520,901	1,622.5600		49,515		43,747	*#	43,747	(5,768)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/07/2013	06/06/2014		10,541,012	1,622.5600		281,235		248,650	*#	248,650	(32,585)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2013	06/06/2014		1,623,973	1,622.5600		38,253		28,959	*#	28,959	(9,295)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2013	06/20/2014		4,222,146	1,588.1900		84,007		84,406	*#	84,406	399					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/21/2013	06/20/2014		9,203,109	1,588.1900		240,017		243,562	*#	243,562	3,545					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013	06/20/2014		1,128,567	1,588.1900		26,676		25,646	*#	25,646	(1,030)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										3,447,576	3,792,329	0	10,981,293	XXX	10,981,293	6,020,675	0	(2,465,124)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										3,447,576	3,792,329	0	10,981,293	XXX	10,981,293	6,020,675	0	(2,465,124)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										3,447,576	3,792,329	0	10,981,293	XXX	10,981,293	6,020,675	0	(2,465,124)	0	0	XXX	XXX
0429999. Total-Purchased Options										3,447,576	3,792,329	0	10,981,293	XXX	10,981,293	6,020,675	0	(2,465,124)	0	0	XXX	XXX
1409999. Total-Hedging Other										3,447,576	3,792,329	0	10,981,293	XXX	10,981,293	6,020,675	0	(2,465,124)	0	0	XXX	XXX
1449999. TOTAL										3,447,576	3,792,329	0	10,981,293	XXX	10,981,293	6,020,675	0	(2,465,124)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

SCHEDULE DB - PART A - SECTION 1

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

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

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

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		23,428		23,428	23,428		23,428		0
BARCLAYS	Y	N		1,933,903		1,933,903	1,933,903		1,933,903		0
BNP PARIBAS NEW YORK	Y	N		3,172,664		3,172,664	3,172,664		3,172,664		0
CREDIT SUISSE	Y	N		4,455,052		4,455,052	4,455,052		4,455,052		0
J.P. MORGAN CHASE	Y	N		28,267		28,267	28,267		28,267		0
MORGAN STANLEY	Y	N		1,236,407		1,236,407	1,236,407		1,236,407		0
WELLS FARGO	Y	N		131,572		131,572	131,572		131,572		0
0299999. Total NAIC 1 Designation			0	10,981,293	0	10,981,293	10,981,293	0	10,981,293	0	0
0999999. Totals			0	10,981,293	0	10,981,293	10,981,293	0	10,981,293	0	0

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Piitsburgh, PA					2,380,060	(2,724,661)	(2,435,645)	XXX
The Bank of New York Mellon	New York, NY		0.010	4	3	27,151	22,559	1,007,186	XXX
The Neighborhood National Bank	National City, CA		0.400	100	34	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	104	37	2,507,211	(2,602,102)	(1,328,459)	XXX
0399999. Total Cash on Deposit		XXX	XXX	104	37	2,507,211	(2,602,102)	(1,328,459)	XXX
0599999. Total Cash		XXX	XXX	104	37	2,507,211	(2,602,102)	(1,328,459)	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