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QUARTERLY STATEMENT

As of September 30, 2013

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 32620 | Employer's ID Number..... 34-1607395

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

Incorporated/Organized..... February 10, 1989 | Commenced Business..... March 28, 1989

Statutory Home Office	3250 Interstate Drive….. Richfield ..... OH .... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive….. Richfield ..... OH .... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-929-1500 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive….. Richfield ..... OH .... 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive….. Richfield ..... OH .... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-929-1500 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	Robert Paul Brooks *(Name)*	330-659-8900 -1204 *(Area Code) (Telephone Number) (Extension)*
	rob.brooks@nationalinterstate.com *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	VP, General Counsel & Secretary
3. Julie Ann McGraw	VP, CFO & Treasurer	4. Anthony Joseph Mercurio #	Executive VP & COO

OTHER

Terry Eugene Phillips	Senior Vice President	Gary Norman Monda	VP, CIO & Assistant Treasurer
Ronald George Steiger, Jr. #	VP & Chief Information Officer	James Allan Parks	Vice President
John Lloyd Woods	Vice President	Terri Kaye Johnson	Vice President
Bradford Lee Scofield	Vice President	Raymond Frederick Wise, Jr.	Vice President
George Olaf Skuggen #	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 1st day of November, 2013

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	590,906,875		590,906,875	595,283,232
2. Stocks:				
2.1 Preferred stocks	12,073,692		12,073,692	5,094,761
2.2 Common stocks	204,243,773	187,349	204,056,424	179,946,568
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	15,523,583		15,523,583	15,693,715
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....4,589,727), cash equivalents ($..........0) and short-term investments ($.....8,813,315)	13,403,042		13,403,042	18,658,195
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	23,958,147		23,958,147	21,713,639
9. Receivables for securities	149,279		149,279	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	860,258,390	187,349	860,071,041	836,390,110
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,681,033		5,681,033	5,981,039
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,177,645	3,160,613	10,017,032	9,980,869
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	126,642,501	320,994	126,321,507	131,368,564
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,834,997		10,834,997	6,119,909
16.2 Funds held by or deposited with reinsured companies	1,195,457		1,195,457	913,076
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	479,053
18.2 Net deferred tax asset	19,940,491		19,940,491	22,032,654
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,175,957		1,175,957	924,343
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,586,236		1,586,236	1,205,481
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	3,238,562	1,147,599	2,090,963	2,075,598
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,043,731,269	4,816,555	1,038,914,714	1,017,470,693
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,043,731,269	4,816,555	1,038,914,714	1,017,470,693

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from insureds for deductible payments	1,162,896	178,191	984,706	621,757
2502. Commission receivable	984,798		984,798	1,348,199
2503. Prepaid expenses	969,409	969,409	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	121,459	0	121,459	105,642
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,238,562	1,147,599	2,090,963	2,075,598

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....86,819,081)	277,852,194	266,206,397
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	63,518,281	60,883,895
4.	Commissions payable, contingent commissions and other similar charges	9,501,392	8,820,793
5.	Other expenses (excluding taxes, licenses and fees)	8,957,185	7,143,330
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,663,862	5,590,814
7.1	Current federal and foreign income taxes (including $.....1,114,274 on realized capital gains (losses))	137,036	
7.2	Net deferred tax liability		
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....125,088,658 and including warranty reserves of $..........0 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act	126,919,950	121,869,462
10.	Advance premium	562,539	592,016
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	15,771,304	12,084,169
13.	Funds held by company under reinsurance treaties	216,161,932	215,733,550
14.	Amounts withheld or retained by company for account of others	17,631,585	16,436,377
15.	Remittances and items not allocated	2,145,069	1,459,305
16.	Provision for reinsurance (including $..........0 certified)	2,383,499	2,102,665
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	9,870,961	16,419,446
20.	Derivatives		
21.	Payable for securities		37,139
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	4,039,871	12,395,396
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	760,116,661	747,774,754
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	760,116,661	747,774,754
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	32,108,779	32,108,779
35.	Unassigned funds (surplus)	243,689,274	234,587,160
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	278,798,053	269,695,939
38.	Totals (Page 2, Line 28, Col. 3)	1,038,914,714	1,017,470,693

DETAILS OF WRITE-INS

2501.	Unearned rental income	33,488	33,512
2502.	Payable for balance sheet guaranty	4,006,383	12,361,885
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	4,039,871	12,395,396
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct............. (written $.....324,295,423)	327,443,491	291,795,211	394,229,800
1.2 Assumed........ (written $.....99,729,109)	97,203,817	87,075,263	118,580,604
1.3 Ceded............ (written $.....215,518,495)	221,191,759	193,244,747	261,889,074
1.4 Net................. (written $.....208,506,037)	203,455,549	185,625,727	250,921,330
DEDUCTIONS:			
2. Losses incurred (current accident year $.....120,920,057):			
2.1 Direct	224,655,278	178,737,064	242,273,626
2.2 Assumed	45,917,262	45,683,169	55,878,290
2.3 Ceded	148,089,348	125,430,754	169,681,055
2.4 Net	122,483,192	98,989,479	128,470,861
3. Loss adjustment expenses incurred	24,466,369	22,743,196	27,722,954
4. Other underwriting expenses incurred	56,732,322	56,071,622	75,587,908
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	203,681,883	177,804,298	231,781,724
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(226,333)	7,821,430	19,139,606
INVESTMENT INCOME			
9. Net investment income earned	17,378,589	18,790,341	45,645,613
10. Net realized capital gains (losses) less capital gains tax of $.....1,114,274	1,913,923	1,333,064	2,887,720
11. Net investment gain (loss) (Lines 9 + 10)	19,292,511	20,123,405	48,533,333
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)	0		
13. Finance and service charges not included in premiums	255,538	307,102	410,977
14. Aggregate write-ins for miscellaneous income	(2,908,204)	(3,064,332)	(3,749,379)
15. Total other income (Lines 12 through 14)	(2,652,666)	(2,757,230)	(3,338,402)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	16,413,511	25,187,604	64,334,537
17. Dividends to policyholders			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	16,413,511	25,187,604	64,334,537
19. Federal and foreign income taxes incurred	3,507,060	6,111,411	11,454,575
20. Net income (Line 18 minus Line 19) (to Line 22)	12,906,451	19,076,193	52,879,962
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	269,695,939	293,613,704	293,613,704
22. Net income (from Line 20)	12,906,451	19,076,193	52,879,962
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....1,075,737	437,184	6,144,022	(16,468,838)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(1,368,605)	(1,013,188)	(1,040,340)
27. Change in nonadmitted assets	(2,592,082)	2,172,955	2,511,531
28. Change in provision for reinsurance	(280,834)	(790,134)	(1,800,080)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(60,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	9,102,114	25,589,848	(23,917,765)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	278,798,053	319,203,552	269,695,939

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous	1,100,923	933,074	1,235,541
1402. Interest on funds held	(4,009,128)	(3,997,407)	(4,984,920)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(2,908,204)	(3,064,332)	(3,749,379)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	214,371,971	170,750,941	223,149,212
2.	Net investment income	21,690,038	22,453,359	51,174,949
3.	Miscellaneous income	(2,652,666)	(2,757,230)	(3,338,402)
4.	Total (Lines 1 through 3)	233,409,343	190,447,070	270,985,759
5.	Benefit and loss related payments	115,834,864	90,845,224	121,171,039
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	76,996,803	77,395,610	104,124,919
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....1,114,274 tax on capital gains (losses)	4,005,245	2,966,243	7,366,259
10.	Total (Lines 5 through 9)	196,836,912	171,207,078	232,662,217
11.	Net cash from operations (Line 4 minus Line 10)	36,572,431	19,239,992	38,323,542
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	118,970,810	112,572,568	176,737,985
	12.2 Stocks	137,751,848	15,658,801	21,533,809
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds		619,203	20,877
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	256,722,658	128,850,573	198,292,671
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	116,830,123	140,444,850	172,035,845
	13.2 Stocks	166,117,472	7,431,090	23,821,801
	13.3 Mortgage loans			
	13.4 Real estate	199,984	505,218	542,098
	13.5 Other invested assets	1,820,055	6,700,000	8,359,028
	13.6 Miscellaneous applications	186,418		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	285,154,052	155,081,157	204,758,771
14.	Net increase (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(28,431,394)	(26,230,585)	(6,466,100)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			60,000,000
	16.6 Other cash provided (applied)	(13,396,190)	17,528,935	42,927,109
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(13,396,190)	17,528,935	(17,072,891)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(5,255,153)	10,538,342	14,784,550
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	18,658,195	3,873,645	3,873,645
	19.2 End of period (Line 18 plus Line 19.1)	13,403,042	14,411,987	18,658,195

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

		State of Domicile	09-30-2013	12-31-2012
1.	Net income state basis	Ohio	$ 12,906,451	$ 52,879,962
2.	Effect of state prescribed practices		-	-
3.	Effect of state permitted practices		-	-
4.	Net income, NAIC SAP		$ 12,906,451	$ 52,879,962
5.	Statutory surplus state basis	Ohio	$ 278,798,053	$ 269,695,939
6.	Effect of state prescribed practices		-	-
7.	Effect of state permitted practices		-	-
8.	Statutory surplus, NAIC SAP		$ 278,798,053	$ 269,695,939

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 months	$ (1,685,169)
	2. 12 months or longer	(1,060,723)
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 months	$ 83,492,596
	2. 12 months or longer	9,888,176

5. Based on historical payment data and analysis of expected future cash flows of the underlying collateral, independent credit ratings and other facts and analysis, including management's current intent and ability to hold these securities for a period of time sufficient to allow for anticipated recovery, management believes that, based upon information currently available, the Company will recover its cost basis in all of these securities and no additional charges for other-than-temporary impairments will be required at September 30, 2013.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

No significant change.

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

A. Defined Benefit Plan

Not applicable

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

No significant change.

Note 14 – Contingencies

F. Other Contingencies

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

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfers and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurement

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

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

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

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

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

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

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

Assets at fair value	Level 1	Level 2	Level 3	Total
Preferred Stock				
Industrial and Misc	$ 7,655,800	$ -	$ -	$ 7,655,800
Total Preferred Stocks	$ 7,655,800	$ -	$ -	$ 7,655,800
Bonds				
State and Local Government	$ -	$ 1,000,000	$ -	$ 1,000,000
Industrial and Misc	-	3,546,302	912,500	4,458,802
Residential Mortgage Backed	-	1,126,367	-	1,126,367
Trust Preferred (Hybrid) Securities	2,338,150	-	-	2,338,150
Total Bonds	$ 2,338,150	$ 5,672,669	$ 912,500	$ 8,923,319
Common Stock				
Industrial and Misc	$ 37,422,805	$ 1,807,490	$ -	$ 39,230,295
Mutual Funds	3,655,732	-	-	3,655,732
Total Common Stocks	$ 41,078,537	$ 1,807,490	$ -	$ 42,886,027
Total assets at fair value	$ 51,072,487	$ 7,480,159	$ 912,500	$ 59,465,146

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

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

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. During the nine months ended September 30, 2013 there were six perpetual preferred stocks totaling $2.8 million (including three in the third quarter totaling $2.7 million) and one redeemable preferred stock totaling $1.0 million that transferred from Level 2 to Level 1 due to changes in trading activity.
During the nine months ended September 30, 2012 there were four perpetual preferred stocks totaling $26 thousand that transferred from Level 1 to Level 2, and one $0.2 million redeemable preferred stock that transferred from Level 2 to Level 1 due to changes in trading activity.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

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

	Beginning Balance at 7/1/2013	Transfers into Level 3	Transfers out of Level 3(a)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2013
Industrial and Misc Bonds	$ 973,900	$ -	$ -	$ -	$ (61,400)	$ -	$ -	$ -	$ -	$ 912,500
Industrial and Misc Preferred Stocks	962,500	-	(968,470)	-	5,970	-	-	-	-	-
Total	$1,936,400	$ -	$ (968,470)	$ -	$ (55,430)	$ -	$ -	$ -	$ -	$ 912,500

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

	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3(a)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2013
Industrial and Misc Bonds	$ -	$ -	$ -	$ -	$ (87,500)	$1,000,000	$ -	$ -	$ -	$ 912,500
Industrial and Misc Preferred Stocks	-	-	(968,470)	-	-	968,470	-	-	-	-
Total	$ -	$ -	$ (968,470)	$ -	$ (87,500)	$1,968,470	$ -	$ -	$ -	$ 912,500

(a) Transfer out of level 3 is the result of a non-investment grade security having a book value lower than fair value during the period.

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

	Beginning Balance at 7/1/2012	Transfers into Level 3	Transfers out of Level 3 (b)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2012
Industrial and Misc Bonds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
State and Local Gov Bonds	480,714	-	-	-	119,286	-	-	(600,000)	-	-
Industrial and Misc Preferred Stocks	477,900	-	-	-	4,200	-	-	-	-	482,100
Total	$ 958,614	$ -	$ -	$ -	$ 123,486	$ -	$ -	$(600,000)	$ -	$ 482,100

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

	Beginning Balance at 1/1/2012	Transfers into Level 3 (a)	Transfers out of Level 3 (b)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2012
Industrial and Misc Bonds	$ -	$ 2,985,900	$ (3,000,000)	$ -	$ 14,100	$ -	$ -	$ -	$ -	$ -
State and Local Gov Bonds	441,234	-	-	-	158,766	-	-	(600,000)	-	-
Industrial and Misc Preferred Stocks	471,650	-	-	-	10,450	-	-	-	-	482,100
Total	$ 912,884	$ 2,985,900	$ (3,000,000)	$ -	$ 183,316	$ -	$ -	$ (600,000)	$ -	$ 482,100

NOTES TO FINANCIAL STATEMENTS

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

3. Policy on Determining when Transfers between Levels are Recognized

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

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

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

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

5. Derivative Fair Values

Not applicable.

B. The Company has no additional fair value disclosures.

C. Other Fair Value Disclosures

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

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	$ 606,997,737	$ 590,906,875	$ 2,871,907	$ 593,293,953	$ 10,831,877	$ -
Preferred stock	12,409,146	12,073,691	9,890,075	1,059,171	1,459,900	-
Common stock	42,886,027	42,886,027	41,078,537	1,807,490	-	-
Cash & Short term investments	13,403,042	13,403,042	13,403,042	-	-	-
Totals	$ 675,695,952	$ 659,269,635	$ 67,243,561	$ 596,160,614	$ 12,291,777	$ -

NOTES TO FINANCIAL STATEMENTS

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

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

D. Reasons Not Practical to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 –Losses and Loss Adjustment Expenses

Reserves as of December 31, 2012 were $327,090,292. As of September 30, 2013, $92,763,348 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $235,785,634 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $1,458,690 unfavorable prior year development since December 31, 2012 to September 30, 2013. The unfavorable development in 2013 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts more than the case and IBNR estimates carried at the end of the prior year. Management of the Company evaluates case and IBNR estimates based on data from a variety of sources including the Company's historical experience, knowledge of various factors, and industry data extrapolated from other insurers writing similar lines of business.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

B. Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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. 12/31/2010......................

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/18/2011......................

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $...............................240,075

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 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	$ 155,187,444	$ 161,170,397
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 155,187,444	$ 161,170,397
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. For the reporting entity's security lending program, state the amount of the following as of 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
Key Bank	PO Box 6717 Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

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

1 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
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200 Cincinnati, OH 45202
137797	Elessar Investment Management	1111 Superior Ave., Suite 1310 Cleveland, OH 44101
16076	Ancora Advisors LLC	2000 Auburn Drive, Suite 300 Cleveland, OH 44122

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

18.2 If no, list exceptions: ....

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:
   5.1 A&H loss percent 32.9 %
   5.2 A&H cost containment percent 9.3 %
   5.3 A&H expense percent excluding cost containment expenses 44.1 %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1.	Alabama AL	L	2,616,777	4,307,432	1,732,108	1,967,559	4,212,439	3,690,862
2.	Alaska AK	L	4,442,794	4,161,740	654,377	595,298	4,162,313	3,303,459
3.	Arizona AZ	L	4,602,965	3,756,974	1,524,913	1,950,319	4,889,026	6,626,997
4.	Arkansas AR	L	4,391,823	3,977,160	2,295,631	1,081,583	3,326,591	2,106,887
5.	California CA	L	46,661,785	42,389,573	28,340,620	23,187,357	84,540,977	69,035,645
6.	Colorado CO	L	2,561,081	2,436,623	1,838,416	1,036,149	3,875,267	2,885,853
7.	Connecticut CT	L	7,662,855	6,978,680	2,756,498	2,677,846	12,399,877	10,870,401
8.	Delaware DE	L	8,934,226	8,788,307	2,614,775	2,186,065	10,357,669	8,273,405
9.	District of Columbia DC	L	(134)	249			17	23
10.	Florida FL	L	13,478,474	11,099,644	14,455,652	8,252,826	19,141,127	17,291,183
11.	Georgia GA	L	5,588,663	4,515,565	3,141,521	6,103,315	6,972,790	5,142,672
12.	Hawaii HI	L	11,479,500	10,670,328	4,601,154	3,896,994	16,158,836	17,445,419
13.	Idaho ID	L	4,113,420	4,106,363	1,178,141	950,007	4,764,555	3,227,382
14.	Illinois IL	L	6,956,331	7,647,367	3,751,198	4,432,032	16,054,355	13,986,475
15.	Indiana IN	L	4,116,902	4,298,858	1,437,402	1,494,269	5,423,956	5,884,144
16.	Iowa IA	L	1,345,375	9,010,188	3,542,587	1,597,414	10,645,639	8,426,912
17.	Kansas KS	L	4,877,430	3,774,517	1,059,592	1,189,130	5,140,941	5,028,687
18.	Kentucky KY	L	2,374,269	2,090,437	531,273	453,667	3,499,960	2,495,689
19.	Louisiana LA	L	2,317,829	2,882,976	1,230,719	3,424,240	2,918,015	5,489,154
20.	Maine ME	L	181,917	207,696	55,240	68,362	419,579	539,115
21.	Maryland MD	L	4,613,303	3,390,270	1,672,319	610,785	4,191,246	3,317,745
22.	Massachusetts MA	L	12,546,898	6,777,766	6,359,705	5,346,006	23,971,305	19,467,016
23.	Michigan MI	L	27,735	26,853	72,206		2,199	1,426
24.	Minnesota MN	L	3,941,623	3,908,584	827,179	759,879	5,512,343	3,708,639
25.	Mississippi MS	L	2,120,154	1,656,380	1,319,737	1,541,484	2,323,605	2,487,078
26.	Missouri MO	L	7,494,927	7,485,149	3,888,617	3,380,118	8,380,306	9,082,493
27.	Montana MT	L	3,842,170	4,027,031	2,642,333	3,276,145	2,571,709	2,917,725
28.	Nebraska NE	L	2,903,136	3,123,362	909,512	2,009,218	4,360,135	3,816,571
29.	Nevada NV	L	4,044,195	3,529,714	2,821,289	2,164,373	5,665,672	5,334,065
30.	New Hampshire NH	L	2,765,143	1,989,605	468,208	1,050,379	3,070,198	2,787,421
31.	New Jersey NJ	L	85,936	72,477	776,811	347,657	225,540	232,456
32.	New Mexico NM	L	721,544	896,771	252,546	330,065	750,935	807,818
33.	New York NY	L	24,178,983	24,243,572	12,844,929	7,773,402	42,568,446	33,681,138
34.	North Carolina NC	L	18,260,572	16,731,157	11,507,904	9,743,559	31,771,861	24,521,723
35.	North Dakota ND	L	688,967	558,640	147,093	514,531	364,258	1,825,794
36.	Ohio OH	L	9,663,525	8,881,198	5,365,407	4,133,978	12,751,717	13,909,873
37.	Oklahoma OK	L	4,171,610	3,367,813	1,761,810	1,717,945	4,259,029	3,122,977
38.	Oregon OR	L	1,773,985	1,093,314	598,893	502,344	2,417,102	2,274,363
39.	Pennsylvania PA	L	13,772,294	18,529,937	8,626,170	6,713,740	26,300,873	22,919,873
40.	Rhode Island RI	L	577,000	1,068,211	288,242	165,364	902,739	1,217,355
41.	South Carolina SC	L	2,458,878	2,572,609	1,493,721	143,708	3,916,747	2,691,686
42.	South Dakota SD	L	984,317	1,121,341	728,397	585,628	481,335	555,502
43.	Tennessee TN	L	11,889,200	8,068,566	5,337,344	2,873,141	13,022,898	9,815,976
44.	Texas TX	L	28,146,791	25,627,061	17,949,972	14,967,699	55,791,460	47,273,910
45.	Utah UT	L	6,734,490	4,777,873	726,902	1,566,394	6,620,402	4,702,195
46.	Vermont VT	L	680,301	545,843	212,547	517,683	1,264,391	1,344,008
47.	Virginia VA	L	6,553,837	5,683,833	2,101,350	1,627,787	8,870,164	6,733,849
48.	Washington WA	L	2,289,855	2,071,431	453,185	536,794	1,663,306	1,938,611
49.	West Virginia WV	L	300,310	293,402	136,360	103,231	904,889	508,156
50.	Wisconsin WI	L	7,130,673	6,107,999	1,417,414	1,688,793	7,535,692	6,152,401
51.	Wyoming WY	L	228,785	227,230	16,795	75,381	146,985	154,074
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	US Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	(a) 51	324,295,423	305,555,669	170,466,713	143,311,642	501,483,416	431,054,284

DETAILS OF WRITE-INS

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or 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 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
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TCA	98-0627464	

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

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

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

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

Statement for September 30, 2013 of the **National Interstate 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 *
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				Pennsylvania 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.	

Statement for September 30, 2013 of the **National Interstate Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
							Caduceus Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1475936				AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	IA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2180806				United Teacher Associates, Ltd.	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			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.	
			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				United 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	United 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	UIP	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.	

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			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, 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	UDP	Great American Insurance Company	Ownership	51.700	American Financial Group, Inc.	

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			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH		National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	DS	National Interstate Insurance Company	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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date: 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	5,537		0.0	
2. Allied lines	2,082,274	511,791	24.6	145.7
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril	1,042,361	(46,452)	(4.5)	19.8
6. Mortgage guaranty			0.0	
8. Ocean marine		(27,291)	0.0	
9. Inland marine	4,461,578	2,053,768	46.0	46.3
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made			0.0	
12. Earthquake	10,283	375	3.6	18.2
13. Group accident and health			0.0	
14. Credit accident and health			0.0	
15. Other accident and health	684,635	160,676	23.5	47.8
16. Workers' compensation	78,707,599	49,284,552	62.6	70.9
17.1 Other liability-occurrence	25,286,993	6,136,747	24.3	29.6
17.2 Other liability-claims made	219,198	126,964	57.9	16.3
17.3 Excess workers' compensation	8,144		0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability	3,144,701	3,285,731	104.5	114.5
19.3, 19.4 Commercial auto liability	166,876,141	138,729,791	83.1	61.2
21. Auto physical damage	44,828,291	24,434,541	54.5	60.6
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety	50,253	13	0.0	
26. Burglary and theft	13,234	(928)	(7.0)	29.8
27. Boiler and machinery	22,269	5,000	22.5	38.5
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	
35. Totals	327,443,491	224,655,278	68.6	61.3

DETAILS OF WRITE-INS

3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	5,628	15,116	
2. Allied lines	842,310	2,219,185	1,918,105
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	345,430	1,212,040	1,104,056
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	986,402	4,249,767	4,207,453
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake		(456)	20,068
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	754,190	835,868	971,116
16. Workers' compensation	18,195,763	63,367,528	55,162,832
17.1 Other liability-occurrence	4,241,012	25,055,813	22,730,614
17.2 Other liability-claims made	3,750	(3,181)	504,998
17.3 Excess workers' compensation		10,889	10,889
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	869,677	3,048,325	3,403,940
19.3 19.4 Commercial auto liability	47,659,314	175,469,713	168,126,951
21. Auto physical damage	13,166,624	48,772,618	47,308,610
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	4,200	14,550	33,071
26. Burglary and theft		(784)	33,604
27. Boiler and machinery	12,270	28,432	19,363
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	87,086,570	324,295,423	305,555,669

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2013 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior	60,811	80,846	141,657	40,653	116	40,769	46,355	233	47,207	93,795	26,197	(33,290)	(7,093)
2. 2011	28,076	43,049	71,125	21,641	746	22,387	27,156	263	31,410	58,829	20,721	(10,630)	10,091
3. Subtotals 2011 + Prior	88,887	123,895	212,782	62,294	862	63,156	73,511	496	78,617	152,624	46,918	(43,920)	2,998
4. 2012	30,137	84,171	114,308	27,318	2,289	29,607	30,841	1,680	50,641	83,162	28,022	(29,561)	(1,539)
5. Subtotals 2012 + Prior	119,024	208,066	327,090	89,612	3,151	92,763	104,352	2,176	129,258	235,786	74,940	(73,481)	1,459
6. 2013	XXX	XXX	XXX	XXX	39,906	39,906	XXX	33,120	72,465	105,585	XXX	XXX	XXX
7. Totals	119,024	208,066	327,090	89,612	43,057	132,669	104,352	35,296	201,723	341,371	74,940	(73,481)	1,459
8. Prior Year-End's Surplus As Regards Policyholders	269,696										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 63.0 %	2. (35.3)%	3. 0.4 %
													Col. 13, Line 7 Line 8
													4. 0.5 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous receivable	121,459		121,459	105,642
2597. Summary of remaining write-ins for Line 25	121,459	0	121,459	105,642

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	15,693,715	15,628,006
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	199,984	542,098
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	370,117	476,389
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	15,523,582	15,693,715
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	15,523,582	15,693,715

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	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

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	21,713,639	13,164,908
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	8,359,028
2.2 Additional investment made after acquisition	1,820,055	
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	424,453	189,703
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	23,958,147	21,713,639
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	23,958,147	21,713,639

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	780,524,064	797,705,907
2. Cost of bonds and stocks acquired	282,947,595	195,857,646
3. Accrual of discount	1,134,359	1,468,990
4. Unrealized valuation increase (decrease)	1,088,469	(14,725,540)
5. Total gain (loss) on disposals	3,183,640	5,842,521
6. Deduct consideration for bonds and stocks disposed of	256,722,658	198,271,794
7. Deduct amortization of premium	4,775,686	6,443,746
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	155,443	909,920
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	807,224,340	780,524,064
11. Deduct total nonadmitted amounts	187,349	199,503
12. Statement value at end of current period (Line 10 minus Line 11)	807,036,991	780,324,561

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 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)	474,237,534	52,628,035	46,031,126	(654,106)	493,752,899	474,237,534	480,180,337	498,272,501
2. Class 2 (a)	84,146,844	3,495,140	4,989,847	4,665,593	93,258,303	84,146,844	87,317,729	89,768,940
3. Class 3 (a)	13,954,297	1,000,000	1,235,290	979,200	11,133,465	13,954,297	14,698,207	12,982,682
4. Class 4 (a)	20,676,829	500,000	951,406	(4,889,732)	17,227,809	20,676,829	15,335,691	17,224,008
5. Class 5 (a)	3,060,316		224,601	(1,098,033)	7,099,142	3,060,316	1,737,682	
6. Class 6 (a)	505,252		54,709		548,506	505,252	450,543	598,005
7. Total Bonds	596,581,072	57,623,175	53,486,979	(997,078)	623,020,123	596,581,072	599,720,190	618,846,137
PREFERRED STOCK								
8. Class 1	1,499,963			(37)	1,500,000	1,499,963	1,499,926	624,932
9. Class 2	4,966,197	1,518,400		(255,497)	2,261,726	4,966,197	6,229,100	2,395,347
10. Class 3	2,776,050	500,000		(161,750)	1,812,770	2,776,050	3,114,300	1,812,669
11. Class 4	1,183,951			5,998	1,183,924	1,183,951	1,189,949	221,397
12. Class 5	13,371				13,371	13,371	13,371	13,371
13. Class 6	27,045				27,045	27,045	27,045	27,045
14. Total Preferred Stock	10,466,578	2,018,400	0	(411,286)	6,798,836	10,466,578	12,073,692	5,094,761
15. Total Bonds and Preferred Stock	607,047,650	59,641,575	53,486,979	(1,408,364)	629,818,959	607,047,650	611,793,882	623,940,898

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	8,813,315	XXX	8,813,315	1,413	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	23,562,907	20,607,508
2. Cost of short-term investments acquired	47,806,296	109,783,157
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	62,555,888	106,827,757
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,813,315	23,562,907
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,813,315	23,562,907

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 NAIC Desig-nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CANAL MEZZANINE PARTNERS II, LP	TWINSBURG	OH	CANAL MEZZANINE PARTNERS II, LP		03/28/2012	2		700,000		1,975,000	24.3
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	700,000	0	1,975,000	XXX
3999999. Subtotal - Unaffiliated								0	700,000	0	1,975,000	XXX
4199999. Totals								0	700,000	0	1,975,000	XXX

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income

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. Government									
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		09/25/2013	PIPER JAFFRAY / US BANCORP		909,221	906,565	1,826	1
0599999.	Total - Bonds - U.S. Government					909,221	906,565	1,826	XXX
Bonds - U.S. States, Territories and Possessions									
93974C L7 3	WA ST REF SER R 4.00 07/01/2028		08/28/2013	WELLS FARGO BROKERAGE SERVICES		1,455,000	1,500,000	10,333	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,455,000	1,500,000	10,333	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
154686 FK 0	CENTRL OH SOL WST- 3.10 12/01/2020		07/31/2013	STIFEL NICOLAUS		400,000	400,000		1FE
442331 ZD 9	HOUSTON TX PRE-REFUND D 5.00 3/01/2018		06/14/2013	Defeasement		350,000	350,000	5,007	1FE
735014 JR 4	PORT OLYMPIA-A-AMT 4.50 12/01/2022		08/23/2013	ANCORA ADVISORS LLC		514,755	495,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					1,264,755	1,245,000	5,007	XXX
Bonds - U.S. Special Revenue and Special Assessment									
249218 AU 2	DENVER CO SCHS COPS B 2.598 12/15/2021		09/25/2013	ANCORA ADVISORS LLC		1,468,455	1,550,000	17,562	1FE
313370 E3 8	FED HOME LN BANK 3.375 06/12/2020		08/22/2013	CLARKE (G.X.) & CO		197,425	190,000	1,265	1
313383 EB 3	FED HOME LN BANK 1.82 12/04/20		09/05/2013	STIFEL NICOLAUS		813,722	885,000	4,116	1
313383 ZU 8	FED HOME LN BANK 3.00 09/10/2021		09/25/2013	CLARKE (G.X.) & CO		981,424	965,000	1,689	1
3133EC WW 0	FED FARM CREDIT 2.79 08/07/2020		09/25/2013	CLARKE (G.X.) & CO		1,300,374	1,295,000	5,018	1
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020		09/23/2013	Intercompany Sale		99,342	90,000	103	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		07/23/2013	WELLS FARGO BROKERAGE SERVICES		659,006	644,898	1,344	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		07/23/2013	CANTOR FITZGERALD & CO		1,886,008	2,001,733	2,085	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026		09/24/2013	ANCORA ADVISORS LLC		728,099	708,828	1,664	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25		09/17/2013	CANTOR FITZGERALD & CO		1,016,154	993,793	1,574	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		07/22/2013	CLARKE (G.X.) & CO		1,297,770	1,336,615	1,782	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		07/22/2013	ANCORA ADVISORS LLC		1,060,631	1,107,347	1,107	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		08/15/2013	PIPER JAFFRAY / US BANCORP		678,270	670,000	1,619	1
46246K J2 9	IA FIN-TXB-B-ST RE 3.73 08/01/2021		09/17/2013	ANCORA ADVISORS LLC		1,216,818	1,175,000	5,965	1FE
54811G GF 1	LWR CO RVR-PREREF 5.375 5/15/2020		08/13/2013	NON-BROKER		320,035	320,000	35	1FE
54811G GP 9	LWR CO RVR-UNREF-A 5.375 5/15/2020		08/13/2013	Defeasement		20,002	20,000	263	1FE
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44		08/29/2013	RBC CAPITAL MARKETS		1,028,280	1,000,000		1FE
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.26 9/1/26		08/30/2013	BANC OF AMERICA SECURITIES		1,513,635	1,500,000	667	1FE
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027		09/04/2013	RAYMOND JAMES & ASSOCIATES		487,810	1,000,000		1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		08/08/2013	JP MORGAN SECURITIES INC		1,040,000	1,000,000		1FE
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024		08/30/2013	JP MORGAN SECURITIES INC		1,624,410	1,500,000		1FE
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027		08/28/2013	JP MORGAN SECURITIES INC		528,230	500,000		1FE
889396 QV 2	TOLEDO WTRWKS-PRER 5.00 11/15/2016		07/25/2013	Defeasement		300,722	295,000	2,868	1FE
889396 QX 8	TOLEDO WTRWKS-UNRE 5.00 11/15/2016		07/25/2013	Defeasement		71,358	70,000	681	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					20,337,980	20,818,215	51,406	XXX
Bonds - Industrial and Miscellaneous									
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25	R	09/06/2013	RAYMOND JAMES & ASSOCIATES		445,500	450,000	3,545	1FE
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025	R	08/28/2013	CITIGROUP		1,000,000	1,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		07/29/2013	JEFFERIES & CO.		1,000,000	1,000,000		2FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		07/24/2013	RBS SECURITIES/GREENWICH		467,914	500,109	1,107	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/13/2013	RBS SECURITIES/GREENWICH		1,092,673	1,320,450	3,585	1Z
02377U AA 2	AMER AIRLINES 2013-2 4.95 01/15/2023		07/24/2013	MORGAN STANLEY		1,000,000	1,000,000		2AM
037411 AX 3	APACHE CORP 3.625 02/01/2021		08/19/2013	ANCORA ADVISORS LLC		997,145	985,000	2,083	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/18/2013	RBS SECURITIES/GREENWICH		983,094	1,353,658	4,963	1AM
144141 DA 3	CAROLINA P & L 3.00 09/15/2021		08/16/2013	WILLIAM BLAIR & COMPANY		206,850	210,000	2,730	1FE
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		07/17/2013	RBS SECURITIES/GREENWICH		510,863	574,810	1,928	1FM
20825C AR 5	CONOCOPHILLIPS 5 02/01/19		09/23/2013	Intercompany Sale		69,792	60,000	498	1FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045		07/30/2013	CITIGROUP		976,875	1,000,000	147	1FM
36962G 4R 2	GEN ELEC CAP CRP 4.375 09/16/2020		07/23/2013	WILLIAM BLAIR & COMPANY		912,985	850,000	13,429	1FE
37045V AB 6	GENERAL MOTORS 4.875 10/02/2023		09/24/2013	CITIGROUP		1,000,000	1,000,000		3FE
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		08/08/2013	AMHERST		1,054,262	1,123,422	225	1FM
585055 AV 8	MEDTRONIC INC 4.125 03/15/2021		08/23/2013	STIFEL NICOLAUS		954,799	910,000	16,996	1FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		08/01/2013	WELLS FARGO BROKERAGE SERVICES		527,636	566,019	51	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/06/2013	RBS SECURITIES/GREENWICH		1,932,632	2,168,451	351	1Z
713448 BW 7	PEPSICO INC 3.00 08/25/2021		09/25/2013	CANTOR FITZGERALD & CO.		1,556,919	1,575,000	4,594	1FE
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		07/23/2013	RBS SECURITIES/GREENWICH		485,267	515,898	1,053	1FM
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065		07/03/2013	BANC OF AMERICA SECURITIES		481,614	500,000	1,858	1FE
854502 AC 5	STANLEY BLACK 3.40 12/01/2021		09/25/2013	WILLIAM BLAIR & COMPANY		986,152	985,000	11,070	1FE
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018		07/17/2013	JEFFERIES & CO.		500,000	500,000		4FE
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038	R	09/13/2013	BANC OF AMERICA SECURITIES		1,492,313	1,500,000		1FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/01/2013	CS FIRST BOSTON		1,000,000	1,000,000		1FE
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		09/11/2013	JP MORGAN SECURITIES INC.		1,495,140	1,500,000		2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					23,130,424	24,147,818	70,213	XXX
8399997.	Total - Bonds - Part 3					47,097,380	48,617,597	138,785	XXX
8399999.	Total - Bonds					47,097,380	48,617,597	138,785	XXX
Preferred Stocks - Industrial and Miscellaneous									
61762V 20 0	MORGAN STANLEY 7.125 E		09/25/2013	MORGAN STANLEY	20,000.000	500,000			P3UFE
902973 83 3	US BANCORP 6.50		08/26/2013	IMPERIAL CAPITAL	20,000.000	518,400			P2UFE
949746 55 6	WELLS FARGO CO 5.85		07/15/2013	WELLS FARGO BROKERAGE SERVICES	40,000.000	1,000,000			P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					2,018,400	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					2,018,400	XXX	0	XXX
8999999.	Total - Preferred Stocks					2,018,400	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
002474 10 4	AZZ INC.		09/05/2013	STIFEL NICOLAUS	3,659.000	143,734	XXX		L
002474 10 4	AZZ INC.		09/27/2013	CANTOR FITZGERALD & CO.	1,129.000	47,461	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		07/08/2013	INTERSTATE GROUP	2,000.000	9,610	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		08/27/2013	INTERSTATE GROUP	13,000.000	58,557	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		09/03/2013	INTERSTATE GROUP	1,150.000	5,099	XXX		L

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)
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		07/05/2013	INTERSTATE GROUP	35,000.000	515,876	XXX		L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		07/09/2013	INTERSTATE GROUP	9,400.000	139,092	XXX		L
12477X 10 6	CAI INTERNATIONAL INC		08/21/2013	CANTOR FITZGERALD & CO	6,555.000	141,806	XXX		L
12673A 10 8	CYS INVESTMENTS INC		07/05/2013	INTERSTATE GROUP	13,000.000	107,036	XXX		L
12673A 10 8	CYS INVESTMENTS INC		07/09/2013	FRIEDMAN BILLINGS RAMSEY	7,000.000	58,411	XXX		L
12673A 10 8	CYS INVESTMENTS INC		08/02/2013	INTERSTATE GROUP	15,000.000	120,558	XXX		L
14149F 10 9	CARDINAL FINANCIAL CORPORATION		09/27/2013	CANTOR FITZGERALD & CO	2,361.000	38,978	XXX		L
14309L 10 2	CARLYLE GROUP LP		08/09/2013	SANDLER & O'NEIL PARTNERS	5,000.000	133,777	XXX		L
14309L 10 2	CARLYLE GROUP LP		08/15/2013	SANDLER & O'NEIL PARTNERS	8,000.000	208,590	XXX		L
14309L 10 2	CARLYLE GROUP LP		08/16/2013	SANDLER & O'NEIL PARTNERS	3,500.000	89,879	XXX		L
150602 20 9	CEDAR REALTY TRUST INC		07/26/2013	STIFEL NICOLAUS	21,672.000	125,156	XXX		L
150602 20 9	CEDAR REALTY TRUST INC		08/08/2013	STIFEL NICOLAUS	2,353.000	12,523	XXX		L
150602 20 9	CEDAR REALTY TRUST INC		08/09/2013	STIFEL NICOLAUS	3,018.000	16,394	XXX		L
150602 20 9	CEDAR REALTY TRUST INC		09/26/2013	STIFEL NICOLAUS	5,573.000	29,486	XXX		L
22002T 10 8	CORPORATE OFFICE PROPERTIES		08/15/2013	CABRERA CAPITAL MARKETS	1,167.000	27,966	XXX		L
25400B 10 8	DIGITAL GENERATION INC		07/23/2013	CABRERA CAPITAL MARKETS	13,398.000	107,567	XXX		L
25400B 10 8	DIGITAL GENERATION INC		07/24/2013	CABRERA CAPITAL MARKETS	2,254.000	17,861	XXX		L
25400B 10 8	DIGITAL GENERATION INC		08/02/2013	STIFEL NICOLAUS	2,402.000	19,192	XXX		L
257559 20 3	DOMTAR CORP	I	09/20/2013	CABRERA CAPITAL MARKETS	2,087.000	165,985	XXX		L
257559 20 3	DOMTAR CORP	I	09/27/2013	CANTOR FITZGERALD & CO	618.000	49,040	XXX		L
278715 20 6	EBIX INC		07/09/2013	CANTOR FITZGERALD & CO	2,829.000	28,435	XXX		L
278715 20 6	EBIX INC		07/19/2013	GREENTREE BROKERAGE	1,736.000	19,219	XXX		L
42222G 10 8	HEALTH NET INC		08/27/2013	CANTOR FITZGERALD & CO	4,577.000	137,939	XXX		L
42222G 10 8	HEALTH NET INC		09/27/2013	CANTOR FITZGERALD & CO	1,551.000	49,013	XXX		L
431571 10 8	HILLENBRAND INC		08/07/2013	CABRERA CAPITAL MARKETS	1,167.000	28,531	XXX		L
46131B 10 0	INVESCO MORTGAGE CAPITAL		07/05/2013	DEUTSCHE BANK	12,800.000	189,731	XXX		L
46131B 10 0	INVESCO MORTGAGE CAPITAL		07/09/2013	FRIEDMAN BILLINGS RAMSEY	5,000.000	77,913	XXX		L
46131B 10 0	INVESCO MORTGAGE CAPITAL		07/10/2013	FRIEDMAN BILLINGS RAMSEY	2,000.000	31,355	XXX		L
651824 10 4	NEWPORT CORP		07/19/2013	GREENTREE BROKERAGE	1,331.000	19,337	XXX		L
716748 10 8	PETROQUEST ENERGY INC		08/15/2013	CABRERA CAPITAL MARKETS	6,801.000	29,340	XXX		L
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST		07/19/2013	GREENTREE BROKERAGE	1,196.000	18,990	XXX		L
871237 10 3	SYKES ENTERPRISES INC		08/07/2013	CABRERA CAPITAL MARKETS	1,620.000	28,706	XXX		L
87157D 10 9	SYNAPTICS INC		07/16/2013	CANTOR FITZGERALD & CO	2,958.000	124,555	XXX		L
87157D 10 9	SYNAPTICS INC		08/02/2013	STIFEL NICOLAUS	945.000	38,285	XXX		L
87157D 10 9	SYNAPTICS INC		08/16/2013	CANTOR FITZGERALD & CO	689.000	28,206	XXX		L
90187B 10 1	TWO HARBORS INVESTMENT CORP		07/05/2013	RAYMOND JAMES & ASSOCIATES	3,000.000	28,764	XXX		L
90187B 10 1	TWO HARBORS INVESTMENT CORP		07/09/2013	FRIEDMAN BILLINGS RAMSEY	16,000.000	160,472	XXX		L
90187B 10 1	TWO HARBORS INVESTMENT CORP		07/10/2013	INTERSTATE GROUP	28,000.000	276,836	XXX		L
929566 10 7	WABASH NATIONAL CORPORATION		08/07/2013	CABRERA CAPITAL MARKETS	2,238.000	23,853	XXX		L
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS	F	05/29/2013	Stock Dividend 15.0%	9.900		XXX		L

Statement for September 30, 2013 of the **National Interstate 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)
G3157S 10 6	ENSCO PLC-CL A	F	08/07/2013	ANCORA ADVISORS LLC	10,500.000	612,282	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					4,341,394	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
89391# 10 6	TRANSPROTECTION SVCS CO		07/30/2013	Intercompany acquisition from dissolution of Vanliner Group Inc.	300.000		XXX		K
92206@ 10 7	VANLINER INS CO		07/30/2013	Intercompany acquisition from dissolution of Vanliner Group Inc.	3,000.000	129,162,987	XXX		K
G9319# 10 6	VANLINER REINS LTD		07/30/2013	Intercompany acquisition from dissolution of Vanliner Group Inc.	120,000.000	191,064	XXX		K
92206@ 10 7	VANLINER INS CO		09/30/2013	UNIGROUP, INC		3,837,860	XXX		K
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					133,191,911	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					137,533,305	XXX	0	XXX
9799999.	Total - Common Stocks					137,533,305	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					139,551,705	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					186,649,085	XXX	138,785	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 SEQ 3.00 02/15/2026		07/15/2013	MBS Paydown 0.68118275		5,882	5,882	6,217	6,184		(44)		(44)		5,882			0	103	02/15/2026	1
36241L S7 2	GNJO PL 783242 SEQ 3.00 02/15/2026		08/15/2013	MBS Paydown 0.67178029		9,591	9,591	10,136	10,083		(78)		(78)		9,591			0	192	02/15/2026	1
36241L S7 2	GNJO PL 783242 SEQ 3.00 02/15/2026		09/15/2013	MBS Paydown 0.65985418		12,165	12,165	12,856	12,789		(109)		(109)		12,165			0	274	02/15/2026	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		07/20/2013	MBS Paydown 0.27345081		7,038	7,038	7,402	7,361		(83)		(83)		7,038			0	164	08/20/2039	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		08/20/2013	MBS Paydown 0.26035086		8,777	8,777	9,231	9,180		(215)		(215)		8,777			0	234	08/20/2039	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		09/20/2013	MBS Paydown 0.25041752		6,655	6,655	7,000	6,961		(112)		(112)		6,655			0	200	08/20/2039	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		07/20/2013	MBS Paydown 0.95024377		3,769	3,769	3,869	3,861		(11)		(11)		3,769			0	38	10/20/2040	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		08/20/2013	MBS Paydown 0.9436828		3,937	3,937	4,041	4,032		(14)		(14)		3,937			0	46	10/20/2040	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		09/20/2013	MBS Paydown 0.93684608		4,102	4,102	4,210	4,202		(17)		(17)		4,102			0	55	10/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		07/20/2013	MBS Paydown 0.93371122		9,012	9,012	9,007	9,006		1		1		9,012			0	79	09/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		08/20/2013	MBS Paydown 0.92588314		9,355	9,355	9,349	9,348		1		1		9,355			0	94	09/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		09/20/2013	MBS Paydown 0.91777325		9,691	9,691	9,685	9,685		1		1		9,691			0	109	09/20/2040	1
38375Q EX 3	GNR 2008-33 PA PAC 4.00 03/20/2036		07/20/2013	MBS Paydown 0.06962896		41,326	41,326	42,347	41,497		(297)		(297)		41,326			0	964	03/20/2036	1
38375Q EX 3	GNR 2008-33 PA PAC 4.00 03/20/2036		08/20/2013	MBS Paydown 0.05574864		41,641	41,641	42,669	41,813		(337)		(337)		41,641			0	1,110	03/20/2036	1
38375Q EX 3	GNR 2008-33 PA PAC 4.00 03/20/2036		09/20/2013	MBS Paydown 0.0432656		37,449	37,449	38,374	37,604		(323)		(323)		37,449			0	1,123	03/20/2036	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		07/16/2013	MBS Paydown 0.34188318		26,056	26,056	27,299	27,077		(416)		(416)		26,056			0	608	04/16/2039	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		08/16/2013	MBS Paydown 0.3310843		21,760	21,760	22,798	22,613		(263)		(263)		21,760			0	580	04/16/2039	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		09/16/2013	MBS Paydown 0.32411284		14,047	14,047	14,718	14,598		(145)		(145)		14,047			0	421	04/16/2039	1
38376G TM 2	GNR 2010-102 AD SEQ 3.581 11/16/39		07/16/2013	MBS Paydown 0.72863239		262,196	262,196	272,012	266,099		(10,575)		(10,575)		262,196			0	5,477	11/16/2039	1
38376G TM 2	GNR 2010-102 AD SEQ 3.581 11/16/39		08/16/2013	MBS Paydown 0.72520451		6,856	6,856	7,112	6,958		(58)		(58)		6,856			0	164	11/16/2039	1
38376G TM 2	GNR 2010-102 AD SEQ 3.581 11/16/39		09/16/2013	MBS Paydown 0.58460212		281,205	281,205	291,732	285,391		(11,644)		(11,644)		281,205			0	7,552	11/16/2039	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		07/20/2013	MBS Paydown 0.66731498		55,886	55,886	58,146	57,630		(689)		(689)		55,886			0	1,304	08/20/2038	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		08/20/2013	MBS Paydown 0.64083222		66,207	66,207	68,884	68,273		(1,178)		(1,178)		66,207			0	1,766	08/20/2038	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		09/20/2013	MBS Paydown 0.62498889		39,608	39,608	41,210	40,844		(245)		(245)		39,608			0	1,188	08/20/2038	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		07/20/2013	MBS Paydown 0.53508813		35,676	35,676	37,024	36,695		(349)		(349)		35,676			0	832	04/20/2039	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		08/20/2013	MBS Paydown 0.51901472		32,147	32,147	33,362	33,065		(279)		(279)		32,147			0	857	04/20/2039	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		09/20/2013	MBS Paydown 0.5046706		28,688	28,688	29,773	29,508		(230)		(230)		28,688			0	861	04/20/2039	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		07/20/2013	MBS Paydown 0.78262978		19,151	19,151	19,729	19,584		(48)		(48)		19,151			0	335	02/20/2039	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		08/20/2013	MBS Paydown 0.773107		19,046	19,046	19,620	19,477		(56)		(56)		19,046			0	381	02/20/2039	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		09/20/2013	MBS Paydown 0.76363654		18,941	18,941	19,512	19,369		(64)		(64)		18,941			0	426	02/20/2039	1
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		07/20/2013	MBS Paydown 0.62829004		87,193	87,193	91,225	89,650		(1,041)		(1,041)		87,193			0	1,526	06/20/2038	1
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		08/20/2013	MBS Paydown 0.59597984		97,577	97,577	102,090	100,327		(1,480)		(1,480)		97,577			0	1,952	06/20/2038	1
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		09/20/2013	MBS Paydown 0.57163518		73,521	73,521	76,921	75,593		(1,178)		(1,178)		73,521			0	1,654	06/20/2038	1
690353 PV 3	OVERSEAS PRI INV 0 09/07/16		09/09/2013	Put 132.43		3,012,788	2,275,000	2,742,194	2,922,119		90,669		90,669		3,012,788		0	0	1,417	09/07/2016	1
0599999.	Total - Bonds - U.S. Government					4,408,938	3,671,150	4,191,755	4,348,476	0	59,097	0	59,097	0	4,408,938	0	0	0	34,086	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 Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions																					
010410 Y4 4	ALABAMA ST E 5.00 09/01/2015		09/24/2013	Call 100.0		1,000,000	1,000,000	1,002,284	1,000,000				0		1,000,000			0	53,194	09/01/2015	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	1,002,284	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,194	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
442331 JV 7	HOUSTON TX D PUB IMPT 5.00 03/01/2018		06/14/2013	Defeasement		350,000	350,000	376,761	360,816		(1,459)		(1,459)		360,101		(10,101)	(10,101)	8,750	03/01/2018	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					350,000	350,000	376,761	360,816	0	(1,459)	0	(1,459)	0	360,101	0	(10,101)	(10,101)	8,750	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		08/01/2013	MBS Paydown 0.998586		1,414	1,414	1,414	1,414		0		0		1,414			0	4	02/01/2044	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2013	MBS Paydown 0.997164		1,422	1,422	1,422	1,422		0		0		1,422			0	8	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		07/18/2013	Partial Call 100.0		175,000	175,000	182,145	180,937		(6,253)		(6,253)		175,000			0	4,725	11/15/2040	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		07/25/2013	Partial Call 100.0		140,000	140,000	145,716	144,749		(5,002)		(5,002)		140,000			0	3,889	11/15/2040	1FE
218855 AB 0	CORINTH INDL REF A 5.75 02-01-2022 (IP)		07/29/2013	Call 100.0		2,000,000	2,000,000	2,016,000	2,000,000				0		2,000,000			0	114,361	02/01/2022	2FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		07/15/2013	MBS Paydown 0.09738773		6,756	6,756	6,851	6,807		(12)		(12)		6,756			0	217	05/01/2021	1
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		08/15/2013	MBS Paydown 0.09288602		10,264	10,264	10,408	10,342		(52)		(52)		10,264			0	376	05/01/2021	1
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		09/15/2013	MBS Paydown 0.08999289		6,596	6,596	6,689	6,647		(15)		(15)		6,596			0	272	05/01/2021	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		07/15/2013	MBS Paydown 0.10706242		6,442	6,442	6,563	6,502		(13)		(13)		6,442			0	207	04/01/2022	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		08/15/2013	MBS Paydown 0.10330644		7,512	7,512	7,653	7,582		(25)		(25)		7,512			0	275	04/01/2022	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		09/15/2013	MBS Paydown 0.09991065		6,792	6,792	6,919	6,855		(20)		(20)		6,792			0	280	04/01/2022	1
3128X2 RA 5	FREDDIE MAC MTN 5.30 12/01/2015		09/24/2013	RAYMOND JAMES & ASSOCIATES		330,591	300,000	354,729	326,529		(7,887)		(7,887)		324,009		6,582	6,582	12,985	12/01/2015	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		07/15/2013	MBS Paydown 0.25270355		25,011	25,011	26,214	25,730		(167)		(167)		25,011			0	657	03/01/2025	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		08/15/2013	MBS Paydown 0.24315277		28,652	28,652	30,031	29,477		(222)		(222)		28,652			0	860	03/01/2025	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		09/15/2013	MBS Paydown 0.23791899		15,701	15,701	16,457	16,153		(141)		(141)		15,701			0	530	03/01/2025	1
31331S 2K 8	FED FARM CREDIT 4.70 08/10/2015		09/17/2013	ANCORA ADVISORS LLC		2,023,125	1,875,000	2,108,681	1,996,622		(40,427)		(40,427)		1,984,463		38,662	38,662	97,427	08/10/2015	1
31331Y K5 8	FED FARM CREDIT 4.55 05/02/2017		09/24/2013	RAYMOND JAMES & ASSOCIATES		374,399	335,000	385,119	370,373		(6,531)		(6,531)		368,287		6,112	6,112	13,676	05/02/2017	1
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015		07/18/2013	MBS Paydown 0.14171933		4,443	4,443		4,436		3		3		4,443			0	133	08/18/2015	1
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015		08/18/2013	MBS Paydown 0.135773095		5,946	5,946	5,923	5,938		5		5		5,946			0	203	08/18/2015	1
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015		09/18/2013	MBS Paydown 0.1315333		4,240	4,240	4,223	4,234		4		4		4,240			0	163	08/18/2015	1
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		07/25/2013	MBS Paydown 0.41162135		43,314	43,314	44,119	43,749		(161)		(161)		43,314			0	884	08/25/2036	1
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		08/25/2013	MBS Paydown 0.39417858		47,095	47,095	47,971	47,568		(237)		(237)		47,095			0	1,099	08/25/2036	1
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		09/25/2013	MBS Paydown 0.36990029		65,551	65,551	66,770	66,210		(587)		(587)		65,551			0	1,721	08/25/2036	1
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023		07/25/2013	MBS Paydown 0.86182454		25,899	25,899	27,537	27,035		(183)		(183)		25,899			0	529	01/25/2023	1
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023		08/25/2013	MBS Paydown 0.85533103		25,974	25,974	27,618	27,114		(212)		(212)		25,974			0	606	01/25/2023	1
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023		09/25/2013	MBS Paydown 0.84881857		26,050	26,050	27,698	27,193		(241)		(241)		26,050			0	684	01/25/2023	1
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		07/25/2013	MBS Paydown 0.90580013		16,360	16,360	17,469	17,074		(137)		(137)		16,360			0	334	07/25/2026	1
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		08/25/2013	MBS Paydown 0.90116911		16,408	16,408	17,520	17,124		(159)		(159)		16,408			0	383	07/25/2026	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: 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)
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		09/25/2013	MBS Paydown 0.89652458		16,456	16,456	17,571	17,174		(180)		(180)		16,456			0	432	07/25/2026	1
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40		07/25/2013	MBS Paydown 0.10775117		115,189	115,189	120,768	116,496		(3,644)		(3,644)		115,189			0	2,688	11/25/2040	1
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40		08/25/2013	MBS Paydown 0.08098845		53,525	53,525	56,118	54,133		(219,896)		(219,896)		53,525			0	1,427	11/25/2040	1
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40		09/25/2013	MBS Paydown 0.07092357		20,130	20,130	21,105	20,358		(881)		(881)		20,130			0	604	11/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		07/25/2013	MBS Paydown 0.90040702		5,894	5,894	5,921	5,916		(3)		(3)		5,894			0	69	09/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		08/25/2013	MBS Paydown 0.89191612		6,071	6,071	6,099	6,094		(4)		(4)		6,071			0	81	09/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		09/25/2013	MBS Paydown 0.88318184		6,245	6,245	6,274	6,268		(4)		(4)		6,245			0	94	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		07/25/2013	MBS Paydown 0.91911701		14,693	14,693	15,087	14,983		(62)		(62)		14,693			0	193	02/25/2041	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		08/25/2013	MBS Paydown 0.91151019		15,214	15,214	15,623	15,514		(74)		(74)		15,214			0	228	02/25/2041	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		09/25/2013	MBS Paydown 0.9036471		15,726	15,726	16,149	16,037		(86)		(86)		15,726			0	265	02/25/2041	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		07/25/2013	MBS Paydown 0.91683703		14,576	14,576	15,296	15,229		(57)		(57)		14,576			0	255	01/25/2038	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		08/25/2013	MBS Paydown 0.90888257		19,886	19,886	20,868	20,776		(249)		(249)		19,886			0	398	01/25/2038	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		09/25/2013	MBS Paydown 0.90162593		18,142	18,142	19,037	18,954		(153)		(153)		18,142			0	408	01/25/2038	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		07/25/2013	MBS Paydown 0.87906949		31,779	31,779	32,193	32,117		(218)		(218)		31,779			0	371	07/25/2041	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		08/25/2013	MBS Paydown 0.85272364		32,142	32,142	32,561	32,484		(227)		(227)		32,142			0	429	07/25/2041	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		09/25/2013	MBS Paydown 0.83552698		20,980	20,980	21,254	21,203		(74)		(74)		20,980			0	315	07/25/2041	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		07/25/2013	MBS Paydown 0.95797687		7,409	7,409	7,386	7,388		1		1		7,409			0	76	05/25/2039	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		08/25/2013	MBS Paydown 0.94520891		11,874	11,874	11,838	11,841		6		6		11,874			0	139	05/25/2039	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		09/25/2013	MBS Paydown 0.9417475		3,219	3,219	3,209	3,210		1		1		3,219			0	42	05/25/2039	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		07/25/2013	MBS Paydown 0.96013008		7,308	7,308	7,452	7,442		(13)		(13)		7,308			0	61	02/25/2042	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		08/25/2013	MBS Paydown 0.95387509		7,631	7,631	7,781	7,770		(17)		(17)		7,631			0	76	02/25/2042	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		09/25/2013	MBS Paydown 0.94735841		7,950	7,950	8,107	8,096		(21)		(21)		7,950			0	93	02/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		07/25/2013	MBS Paydown 0.96403046		7,400	7,400	7,375	7,377		2		2		7,400			0	46	11/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		08/25/2013	MBS Paydown 0.95738807		7,838	7,838	7,812	7,813		3		3		7,838			0	57	11/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		09/25/2013	MBS Paydown 0.95294418		5,244	5,244	5,226	5,227		2		2		5,244			0	44	11/25/2042	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		07/25/2013	MBS Paydown 0.9660144		1,324	1,324	1,322	1,322		0		0		1,324			0	7	08/25/2041	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		08/25/2013	MBS Paydown 0.96042603		1,397	1,397	1,395	1,395		0		0		1,397			0	9	08/25/2041	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		09/25/2013	MBS Paydown 0.95454834		1,469	1,469	1,467	1,467		0		0		1,469			0	11	08/25/2041	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		07/25/2013	MBS Paydown 0.97885951		4,753	4,753	4,744	4,744		0		0		4,753			0	16	03/25/2040	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		08/25/2013	MBS Paydown 0.97402918		3,550	3,550	3,544	3,544		0		0		3,550			0	18	03/25/2040	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		09/25/2013	MBS Paydown 0.9685362		4,037	4,037	4,030	4,030		0		0		4,037			0	27	03/25/2040	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		07/25/2013	MBS Paydown 0.97687102		9,002	9,002	9,106	9,099		(9)		(9)		9,002			0	75	01/25/2042	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		08/25/2013	MBS Paydown 0.97211568		9,511	9,511	9,621	9,613		(12)		(12)		9,511			0	95	01/25/2042	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		09/25/2013	MBS Paydown 0.96710816		10,015	10,015	10,131	10,123		(14)		(14)		10,015			0	117	01/25/2042	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		07/25/2013	MBS Paydown 0.98092423		1,934	1,934	1,964	1,963		(1)		(1)		1,934			0	10	03/25/2039	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		08/25/2013	MBS Paydown 0.9761525		1,336	1,336	1,357	1,356		(1)		(1)		1,336			0	9	03/25/2039	1

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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)
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		09/25/2013	MBS Paydown 0.97052381		1,576	1,576	1,601	1,600		(2)		(2)		1,576			0	13	03/25/2039	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		07/25/2013	MBS Paydown 0.98494426		5,283	5,283	5,155	5,157		2		2		5,283			0	7	08/25/2041	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		08/25/2013	MBS Paydown 0.9793994		5,545	5,545	5,411	5,412		4		4		5,545			0	14	08/25/2041	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		09/25/2013	MBS Paydown 0.97359545		5,804	5,804	5,663	5,665		8		8		5,804			0	22	08/25/2041	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		08/25/2013	MBS Paydown 0.98512425		4,568	4,568	4,668	4,668		(10)		(10)		4,568			0	11	10/25/2037	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		09/25/2013	MBS Paydown 0.97667706		5,491	5,491	5,611	5,611		(31)		(31)		5,491			0	27	10/25/2037	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		07/25/2013	MBS Paydown 0.99362366		2,616	2,616	2,512	2,512		0		0		2,616			0	4	06/25/2042	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		08/25/2013	MBS Paydown 0.98987355		2,906	2,906	2,790	2,790		2		2		2,906			0	10	06/25/2042	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		09/25/2013	MBS Paydown 0.98575099		3,195	3,195	3,067	3,067		5		5		3,195			0	16	06/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		08/25/2013	MBS Paydown 0.98954361		7,803	7,803	7,352	7,352		1		1		7,803			0	10	01/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		09/25/2013	MBS Paydown 0.98528673		8,578	8,578	8,082	8,082		9		9		8,578			0	21	01/25/2042	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		07/25/2013	MBS Paydown 0.99478159		9,498	9,498	9,720	9,720		(7)		(7)		9,498			0	24	08/25/2026	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		08/25/2013	MBS Paydown 0.98955014		9,521	9,521	9,744	9,744		(8)		(8)		9,521			0	48	08/25/2026	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		09/25/2013	MBS Paydown 0.98430561		9,545	9,545	9,769	9,768		(3)		(3)		9,545			0	72	08/25/2026	1
31371L RK 7	FNCN 255290 PT 4.00 06/01/14		07/25/2013	MBS Paydown 0.01815075		11,448	11,448	11,859	11,505		(96)		(96)		11,448			0	267	06/01/2014	1
31371L RK 7	FNCN 255290 PT 4.00 06/01/14		08/25/2013	MBS Paydown 0.01581337		10,605	10,605	10,986	10,658		(103)		(103)		10,605			0	283	06/01/2014	1
31371L RK 7	FNCN 255290 PT 4.00 06/01/14		09/25/2013	MBS Paydown 0.01334987		11,177	11,177	11,578	11,233		(127)		(127)		11,177			0	335	06/01/2014	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		07/15/2013	MBS Paydown 0.27887531		112,388	112,388	116,216	113,636		(868)		(868)		112,388			0	2,622	08/15/2028	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		08/15/2013	MBS Paydown 0.26271749		80,789	80,789	83,541	81,687		(735)		(735)		80,789			0	2,154	08/15/2028	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		09/15/2013	MBS Paydown 0.25141367		56,519	56,519	58,444	57,147		(580)		(580)		56,519			0	1,696	08/15/2028	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		07/15/2013	MBS Paydown 0.39651049		71,214	71,214	72,148	71,745		(147)		(147)		71,214			0	1,246	11/15/2020	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		08/15/2013	MBS Paydown 0.38288284		63,028	63,028	63,855	63,498		(151)		(151)		63,028			0	1,261	11/15/2020	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		09/15/2013	MBS Paydown 0.37350251		43,384	43,384	43,953	43,708		(117)		(117)		43,384			0	976	11/15/2020	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		07/15/2013	MBS Paydown 0.71126493		20,091	20,091	20,693	20,680		(78)		(78)		20,091			0	322	09/15/2040	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		08/15/2013	MBS Paydown 0.69048142		23,070	23,070	23,762	23,747		(170)		(170)		23,070			0	423	09/15/2040	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		09/15/2013	MBS Paydown 0.67721392		14,727	14,727	15,169	15,159		(82)		(82)		14,727			0	304	09/15/2040	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		07/15/2013	MBS Paydown 0.29276192		65,720	65,720	68,123	66,958		(618)		(618)		65,720			0	1,533	09/15/2025	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		08/15/2013	MBS Paydown 0.27763404		57,183	57,183	59,274	58,260		(530)		(530)		57,183			0	1,525	09/15/2025	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		09/15/2013	MBS Paydown 0.26874264		33,609	33,609	34,838	34,242		(355)		(355)		33,609			0	1,008	09/15/2025	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		07/15/2013	MBS Paydown 0.68768231		100,283	100,283	104,838	102,954		(795)		(795)		100,283			0	2,632	10/15/2039	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		08/15/2013	MBS Paydown 0.66329783		121,922	121,922	127,461	125,171		(1,096)		(1,096)		121,922			0	3,658	10/15/2039	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		09/15/2013	MBS Paydown 0.64670565		82,961	82,961	86,730	85,171		(847)		(847)		82,961			0	2,800	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		07/15/2013	MBS Paydown 0.55505573		26,778	26,778	28,263	27,972		(538)		(538)		26,778			0	547	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		08/15/2013	MBS Paydown 0.53476984		21,807	21,807	23,017	22,779		(315)		(315)		21,807			0	509	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		09/15/2013	MBS Paydown 0.52071082		15,113	15,113	15,952	15,787		(249)		(249)		15,113			0	397	10/15/2039	1

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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)
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		07/15/2013	MBS Paydown 0.81829796		13,104	13,104	13,718	13,635		(47)		(47)		13,104			0	306	08/15/2038	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		08/15/2013	MBS Paydown 0.80145769		32,502	32,502	34,025	33,821		(926)		(926)		32,502			0	867	08/15/2038	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		09/15/2013	MBS Paydown 0.78587465		30,075	30,075	31,485	31,296		(826)		(826)		30,075			0	902	08/15/2038	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		07/15/2013	MBS Paydown 0.83991706		14,732	14,732	15,059	15,029		(60)		(60)		14,732			0	172	12/15/2037	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		08/15/2013	MBS Paydown 0.82363034		15,717	15,717	16,065	16,034		(87)		(87)		15,717			0	210	12/15/2037	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		09/15/2013	MBS Paydown 0.8157914		7,565	7,565	7,732	7,717		(27)		(27)		7,565			0	113	12/15/2037	1
3137AF ZA 3	FHR 3949 JA SEQ 3.00 11/15/2025		07/15/2013	MBS Paydown 0.54905038		23,308	23,308	24,127	23,586		(197)		(197)		23,308			0	408	11/15/2025	1
3137AF ZA 3	FHR 3949 JA SEQ 3.00 11/15/2025		08/15/2013	MBS Paydown 0.53607769		18,551	18,551	19,203	18,773		(179)		(179)		18,551			0	371	11/15/2025	1
3137AF ZA 3	FHR 3949 JA SEQ 3.00 11/15/2025		09/15/2013	MBS Paydown 0.52597495		14,447	14,447	14,955	14,620		(155)		(155)		14,447			0	325	11/15/2025	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		07/15/2013	MBS Paydown 0.8525968		25,251	25,251	25,803	25,752		(165)		(165)		25,251			0	295	08/15/2040	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		08/15/2013	MBS Paydown 0.8396761		21,125	21,125	21,587	21,545		(71)		(71)		21,125			0	282	08/15/2040	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		09/15/2013	MBS Paydown 0.82765837		19,649	19,649	20,079	20,039		(67)		(67)		19,649			0	295	08/15/2040	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		07/15/2013	MBS Paydown 0.85821278		8,403	8,403	8,697	8,687		(20)		(20)		8,403			0	70	03/15/2041	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		08/15/2013	MBS Paydown 0.8481433		8,358	8,358	8,650	8,640		(26)		(26)		8,358			0	87	03/15/2041	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		09/15/2013	MBS Paydown 0.83812849		8,312	8,312	8,603	8,593		(32)		(32)		8,312			0	104	03/15/2041	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		07/15/2013	MBS Paydown 0.93934562		24,807	24,807	25,614	25,595		(162)		(162)		24,807			0	155	04/15/2039	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		08/15/2013	MBS Paydown 0.93733449		4,022	4,022	4,153	4,150		(6)		(6)		4,022			0	34	04/15/2039	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		09/15/2013	MBS Paydown 0.93526938		4,130	4,130	4,264	4,261		(8)		(8)		4,130			0	43	04/15/2039	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		07/15/2013	MBS Paydown 0.94323315		4,383	4,383	4,487	4,480		(10)		(10)		4,383			0	44	03/15/2041	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		08/15/2013	MBS Paydown 0.93854865		3,256	3,256	3,333	3,327		(9)		(9)		3,256			0	38	03/15/2041	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		09/15/2013	MBS Paydown 0.92979933		6,081	6,081	6,225	6,215		(20)		(20)		6,081			0	81	03/15/2041	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		07/15/2013	MBS Paydown 0.93129145		1,958	1,958	1,914	1,914		0		0		1,958			0	3	12/15/2038	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		08/15/2013	MBS Paydown 0.91568228		15,609	15,609	15,259	15,260		128		128		15,609			0	52	12/15/2038	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		09/15/2013	MBS Paydown 0.91371573		1,967	1,967	1,922	1,923		2		2		1,967			0	10	12/15/2038	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		07/15/2013	MBS Paydown 0.9298378		1,224	1,224	1,282	1,275		(7)		(7)		1,224			0	21	12/15/2040	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		08/15/2013	MBS Paydown 0.91368007		10,422	10,422	10,917	10,853		(102)		(102)		10,422			0	208	12/15/2040	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		09/15/2013	MBS Paydown 0.91141443		1,461	1,461	1,531	1,522		(12)		(12)		1,461			0	33	12/15/2040	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		08/15/2013	MBS Paydown 0.94799664		14,160	14,160	13,748	13,748		19		19		14,160			0	24	05/15/2039	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		09/15/2013	MBS Paydown 0.94254518		7,605	7,605	7,384	7,384		5		5		7,605			0	25	05/15/2039	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		07/15/2013	MBS Paydown 0.95433534		11,729	11,729	11,773	11,764		(7)		(7)		11,729			0	120	04/15/2041	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		08/15/2013	MBS Paydown 0.94819191		12,287	12,287	12,333	12,324		(8)		(8)		12,287			0	143	04/15/2041	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		09/15/2013	MBS Paydown 0.94177277		12,838	12,838	12,886	12,877		(9)		(9)		12,838			0	169	04/15/2041	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		07/15/2013	MBS Paydown 0.94991246		9,058	9,058	9,092	9,087		(5)		(5)		9,058			0	79	09/15/2041	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		08/15/2013	MBS Paydown 0.94422394		7,680	7,680	7,708	7,704		(4)		(4)		7,680			0	77	09/15/2041	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		09/15/2013	MBS Paydown 0.93942615		6,477	6,477	6,501	6,498		(4)		(4)		6,477			0	73	09/15/2041	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		07/15/2013	MBS Paydown 0.95024276		16,380	16,380	16,437	16,436		(16)		(16)		16,380			0	55	09/15/2039	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		08/15/2013	MBS Paydown 0.93704363		19,192	19,192	19,258	19,256		(28)		(28)		19,192			0	96	09/15/2039	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		09/15/2013	MBS Paydown 0.93087509		8,969	8,969	9,000	8,999		(2)		(2)		8,969			0	60	09/15/2039	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		07/15/2013	MBS Paydown 0.9594458		1,855	1,855	1,846	1,847		0		0		1,855			0	9	12/15/2027	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		08/15/2013	MBS Paydown 0.9506615		3,162	3,162	3,148	3,148		3		3		3,162			0	20	12/15/2027	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		09/15/2013	MBS Paydown 0.94231253		3,006	3,006	2,992	2,992		3		3		3,006			0	23	12/15/2027	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		07/15/2013	MBS Paydown 0.97880311		7,850	7,850	7,872	7,872		(0)		(0)		7,850			0	16	11/15/2039	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		08/15/2013	MBS Paydown 0.97354941		5,254	5,254	5,268	5,268		(0)		(0)		5,254			0	22	11/15/2039	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		09/15/2013	MBS Paydown 0.96796286		5,587	5,587	5,602	5,602		(1)		(1)		5,587			0	35	11/15/2039	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		07/15/2013	MBS Paydown 0.98500592		4,368	4,368	4,471	4,465		(6)		(6)		4,368			0	36	10/15/2041	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		08/15/2013	MBS Paydown 0.98183736		4,753	4,753	4,864	4,858		(9)		(9)		4,753			0	50	10/15/2041	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		09/15/2013	MBS Paydown 0.97865059		4,780	4,780	4,892	4,886		(11)		(11)		4,780			0	60	10/15/2041	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		08/15/2013	MBS Paydown 0.95799235		5,656	5,656	5,417	5,417		1		1		5,656			0	7	03/15/2028	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		09/15/2013	MBS Paydown 0.95300625		5,734	5,734	5,492	5,492		4		4		5,734			0	14	03/15/2028	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		09/15/2013	MBS Paydown 0.99015385		6,597	6,597	6,678	6,678		(46)		(46)		6,597			0	16	05/15/2042	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		07/15/2013	MBS Paydown 0.12315838		10,887	10,887	10,598	10,747		60		60		10,887			0	286	01/15/2033	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		08/15/2013	MBS Paydown 0.11442758		13,096	13,096	12,748	12,927		110		110		13,096			0	393	01/15/2033	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		09/15/2013	MBS Paydown 0.11046438		5,945	5,945	5,787	5,868		36		36		5,945			0	201	01/15/2033	1
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028		07/25/2013	MBS Paydown 0.24630899		135,677	135,677	137,585	135,591		(153)		(153)		135,677			0	3,562	10/25/2028	1
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028		08/25/2013	MBS Paydown 0.18465632		123,305	123,305	125,039	123,227		(110)		(110)		123,305			0	3,699	10/25/2028	1
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028		09/25/2013	MBS Paydown 0.14305403		83,205	83,205	84,375	83,152		(16)		(16)		83,205			0	2,808	10/25/2028	1
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033		07/25/2013	MBS Paydown 0.03012926		17,348	17,348	17,641	17,348		9,459		9,459		17,348			0	455	08/25/2033	1
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033		08/25/2013	MBS Paydown 0.0		46,640	46,640	47,427	46,640		25,431		25,431		46,640			0	1,399	08/25/2033	1
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017		07/15/2013	MBS Paydown 0.01077122		29,688	29,688	29,964	29,650		69		69		29,688			0	1,039	09/15/2017	1
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017		08/15/2013	MBS Paydown 0.0		10,771	10,771	10,871	10,757		108		108		10,771			0	431	09/15/2017	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		07/15/2013	MBS Paydown 0.50495163		21,966	21,966	22,556	22,184		(153)		(153)		21,966			0	513	12/15/2018	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		08/15/2013	MBS Paydown 0.4861686		14,087	14,087	14,466	14,228		(55)		(55)		14,087			0	376	12/15/2018	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		09/15/2013	MBS Paydown 0.46732985		14,129	14,129	14,509	14,270		(67)		(67)		14,129			0	424	12/15/2018	1
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032		07/15/2013	MBS Paydown 0.08355501		31,875	31,875	33,045	31,904		(167)		(167)		31,875			0	930	08/15/2032	1
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032		08/15/2013	MBS Paydown 0.0482938		52,892	52,892	54,834	52,940		(361)		(361)		52,892			0	1,763	08/15/2032	1
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032		09/15/2013	MBS Paydown 0.02635324		32,911	32,911	34,119	32,941		(218)		(218)		32,911			0	1,234	08/15/2032	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		07/15/2013	MBS Paydown 0.46814385		24,243	24,243	24,694	24,390		(101)		(101)		24,243			0	636	06/15/2019	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		08/15/2013	MBS Paydown 0.44898044		19,163	19,163	19,520	19,280		(63)		(63)		19,163			0	575	06/15/2019	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		09/15/2013	MBS Paydown 0.43103554		17,945	17,945	18,279	18,054		(60)		(60)		17,945			0	606	06/15/2019	1
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		07/15/2013	MBS Paydown 0.30889236		57,346	57,346	59,963	57,799		(525)		(525)		57,346			0	1,673	07/15/2033	1
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		08/15/2013	MBS Paydown 0.28086291		42,044	42,044	43,962	42,377		(347)		(347)		42,044			0	1,401	07/15/2033	1
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		09/15/2013	MBS Paydown 0.25824961		33,920	33,920	35,468	34,188		(318)		(318)		33,920			0	1,272	07/15/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		07/15/2013	MBS Paydown 0.58978003		21,328	21,328	21,541	21,396		(26)		(26)		21,328			0	560	11/15/2019	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		08/15/2013	MBS Paydown 0.56725364		22,526	22,526	22,752	22,598		(38)		(38)		22,526			0	676	11/15/2019	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		09/15/2013	MBS Paydown 0.5506567		16,597	16,597	16,763	16,650		(17)		(17)		16,597			0	560	11/15/2019	1
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		07/15/2013	MBS Paydown 0.36073478		72,218	72,218	74,859	72,287		(474)		(474)		72,218			0	2,106	09/15/2033	1
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		08/15/2013	MBS Paydown 0.32516279		66,306	66,306	68,731	66,370		(481)		(481)		66,306			0	2,210	09/15/2033	1
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		09/15/2013	MBS Paydown 0.29767053		51,246	51,246	53,119	51,295		(346)		(346)		51,246			0	1,922	09/15/2033	1
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033		07/15/2013	MBS Paydown 0.02706581		14,074	14,074	14,086	14,055		21		21		14,074			0	452	08/15/2033	1
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033		08/15/2013	MBS Paydown 0.02129465		10,965	10,965	10,975	10,951		22		22		10,965			0	402	08/15/2033	1
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033		09/15/2013	MBS Paydown 0.01659852		8,923	8,923	8,930	8,911		22		22		8,923			0	368	08/15/2033	1
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033		07/15/2013	MBS Paydown 0.20204386		52,140	52,140	54,144	50,195		(363)		(363)		52,140			0	1,521	05/15/2033	1
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033		08/15/2013	MBS Paydown 0.14231275		71,677	71,677	74,432	69,003		(643)		(643)		71,677			0	2,389	05/15/2033	1
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033		09/15/2013	MBS Paydown 0.10655326		42,911	42,911	44,561	41,310		(373)		(373)		42,911			0	1,609	05/15/2033	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035		07/15/2013	MBS Paydown 0.7390194		63,066	63,066	65,095	59,493		(1,172)		(1,172)		63,066			0	2,023	01/15/2035	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035		08/15/2013	MBS Paydown 0.68712772		74,368	74,368	76,762	70,156		(1,513)		(1,513)		74,368			0	2,727	01/15/2035	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035		09/15/2013	MBS Paydown 0.64645853		58,284	58,284	60,161	54,983		(1,163)		(1,163)		58,284			0	2,404	01/15/2035	1
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034		07/15/2013	MBS Paydown 0.55349177		127,840	127,840	132,295	122,772		(721)		(721)		127,840			0	3,729	05/15/2034	1
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034		08/15/2013	MBS Paydown 0.49388043		119,223	119,223	123,377	114,496		(756)		(756)		119,223			0	3,974	05/15/2034	1
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034		09/15/2013	MBS Paydown 0.44305674		101,647	101,647	105,189	97,617		(665)		(665)		101,647			0	3,812	05/15/2034	1
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035		07/25/2013	MBS Paydown 0.16657438		56,963	56,963	58,245	56,944		(54)		(54)		56,963			0	1,661	01/25/2035	1
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035		08/25/2013	MBS Paydown 0.13708498		58,979	58,979	60,306	58,959		(72)		(72)		58,979			0	1,966	01/25/2035	1
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035		09/25/2013	MBS Paydown 0.12423927		25,691	25,691	26,269	25,683		(21)		(21)		25,691			0	963	01/25/2035	1
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		07/25/2013	MBS Paydown 0.21375378		83,849	83,849	87,046	81,018		(282)		(282)		83,849			0	2,690	09/25/2034	1
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		08/25/2013	MBS Paydown 0.15572242		78,052	78,052	81,028	75,416		(269)		(269)		78,052			0	2,862	09/25/2034	1
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		09/25/2013	MBS Paydown 0.10135653		73,122	73,122	75,910	70,653		(241)		(241)		73,122			0	3,016	09/25/2034	1
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		07/15/2013	MBS Paydown 0.08390599		36,371	36,371	36,303	36,294		107		107		36,371			0	1,167	01/15/2034	1
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		08/15/2013	MBS Paydown 0.0579465		25,959	25,959	25,911	25,905		100		100		25,959			0	952	01/15/2034	1
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		09/15/2013	MBS Paydown 0.01843382		39,513	39,513	39,439	39,429		189		189		39,513			0	1,630	01/15/2034	1
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		07/15/2013	MBS Paydown 0.04789437		4,359	4,359	4,372	4,356		(1)		(1)		4,359			0	140	09/15/2021	1
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		08/15/2013	MBS Paydown 0.04567681		2,883	2,883	2,891	2,881		(1)		(1)		2,883			0	106	09/15/2021	1
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		09/15/2013	MBS Paydown 0.04343931		2,909	2,909	2,917	2,907		(1)		(1)		2,909			0	120	09/15/2021	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		07/25/2013	MBS Paydown 0.18447229		2	2	3	2				0		2			0	0	03/25/2026	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		08/25/2013	MBS Paydown 0.18447063		2	2	3	3				0		2			0	0	03/25/2026	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		09/25/2013	MBS Paydown 0.18446897		2	2	3	3				0		2			0	0	03/25/2026	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		07/25/2013	MBS Paydown 0.86805744		11,256	11,256	11,620	11,439		(43)		(43)		11,256			0	230	07/25/2024	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		08/25/2013	MBS Paydown 0.86257729		11,289	11,289	11,654	11,473		(50)		(50)		11,289			0	263	07/25/2024	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		09/25/2013	MBS Paydown 0.85708116		11,322	11,322	11,688	11,506		(56)		(56)		11,322			0	297	07/25/2024	1

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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)
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		07/15/2013	MBS Paydown 0.0		5,537	5,537	5,697	5,552		(11)		(11)		5,537			0	129	12/15/2026	1
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027		07/25/2013	MBS Paydown 0.2557987		15,942	15,942	16,694	16,268		(214)		(214)		15,942			0	372	04/25/2027	1
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027		08/25/2013	MBS Paydown 0.2349626		18,752	18,752	19,637	19,136		(360)		(360)		18,752			0	500	04/25/2027	1
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027		09/25/2013	MBS Paydown 0.22191469		11,743	11,743	12,297	11,983		(184)		(184)		11,743			0	352	04/25/2027	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039		07/25/2013	MBS Paydown 0.19677397		39,086	39,086	40,380	39,725		(505)		(505)		39,086			0	912	08/25/2039	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039		08/25/2013	MBS Paydown 0.17774229		38,063	38,063	39,324	38,686		(588)		(588)		38,063			0	1,015	08/25/2039	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039		09/25/2013	MBS Paydown 0.16707011		21,344	21,344	22,051	21,694		(292)		(292)		21,344			0	640	08/25/2039	1
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038		07/25/2013	MBS Paydown 0.0884924		44,355	44,355	45,924	44,786		(812)		(812)		44,355			0	1,035	01/25/2038	1
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038		08/25/2013	MBS Paydown 0.06689509		43,195	43,195	44,722	43,615		(918)		(918)		43,195			0	1,152	01/25/2038	1
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038		09/25/2013	MBS Paydown 0.05478422		24,222	24,222	25,079	24,457		(496)		(496)		24,222			0	727	01/25/2038	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		07/25/2013	MBS Paydown 0.08563531		34,224	34,224	35,187	34,695		(303)		(303)		34,224			0	799	07/01/2018	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		08/25/2013	MBS Paydown 0.08018954		39,210	39,210	40,312	39,749		(444)		(444)		39,210			0	1,046	07/01/2018	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		09/25/2013	MBS Paydown 0.07681064		24,328	24,328	25,012	24,663		(172)		(172)		24,328			0	730	07/01/2018	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		07/25/2013	MBS Paydown 0.15954805		12,595	12,595	12,644	12,601		(3)		(3)		12,595			0	367	08/01/2020	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		08/25/2013	MBS Paydown 0.15428308		16,427	16,427	16,491	16,435		(5)		(5)		16,427			0	548	08/01/2020	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		09/25/2013	MBS Paydown 0.14329331		34,288	34,288	34,422	34,304		(69)		(69)		34,288			0	1,286	08/01/2020	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		07/25/2013	MBS Paydown 0.15419313		9,469	9,469	9,555	9,503		(10)		(10)		9,469			0	276	01/01/2021	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		08/25/2013	MBS Paydown 0.14873326		10,920	10,920	11,019	10,959		(23)		(23)		10,920			0	364	01/01/2021	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		09/25/2013	MBS Paydown 0.14384741		9,772	9,772	9,860	9,807		(17)		(17)		9,772			0	366	01/01/2021	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		07/25/2013	MBS Paydown 0.2486063		30,136	30,136	31,171	30,749		(156)		(156)		30,136			0	703	11/01/2024	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		08/25/2013	MBS Paydown 0.24226692		30,588	30,588	31,638	31,209		(175)		(175)		30,588			0	816	11/01/2024	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		09/25/2013	MBS Paydown 0.23897584		15,879	15,879	16,425	16,202		(100)		(100)		15,879			0	476	11/01/2024	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		07/25/2013	MBS Paydown 0.51933396		25,344	25,344	25,988	25,788		(73)		(73)		25,344			0	517	10/01/2030	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		08/25/2013	MBS Paydown 0.50667321		25,322	25,322	25,965	25,765		(84)		(84)		25,322			0	591	10/01/2030	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		09/25/2013	MBS Paydown 0.50239933		8,548	8,548	8,765	8,697		(32)		(32)		8,548			0	224	10/01/2030	1
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24		07/25/2013	MBS Paydown 0.3843712		61,588	61,588	63,607	63,020		(571)		(571)		61,588			0	1,437	10/01/2024	1
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24		08/25/2013	MBS Paydown 0.36074873		94,490	94,490	97,588	96,688		(1,710)		(1,710)		94,490			0	2,520	10/01/2024	1
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24		09/25/2013	MBS Paydown 0.34885385		47,580	47,580	49,140	48,686		(340)		(340)		47,580			0	1,427	10/01/2024	1
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020		07/25/2013	MBS Paydown 0.29864106		63,165	63,165	65,929	64,597		(401)		(401)		63,165			0	1,290	08/01/2020	1
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020		08/25/2013	MBS Paydown 0.28704341		69,586	69,586	72,630	71,164		(507)		(507)		69,586			0	1,624	08/01/2020	1
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020		09/25/2013	MBS Paydown 0.27880469		49,432	49,432	51,595	50,553		(412)		(412)		49,432			0	1,298	08/01/2020	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		07/25/2013	MBS Paydown 0.39796818		37,406	37,406	38,731	36,556		(280)		(280)		37,406			0	764	09/01/2025	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		08/25/2013	MBS Paydown 0.38931968		32,711	32,711	33,869	31,967		(276)		(276)		32,711			0	763	09/01/2025	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		09/25/2013	MBS Paydown 0.37933259		37,774	37,774	39,111	36,915		(351)		(351)		37,774			0	992	09/01/2025	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		07/25/2013	MBS Paydown 0.31615244		48,466	48,466	50,696	49,610		(318)		(318)		48,466			0	990	09/01/2020	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		08/25/2013	MBS Paydown 0.30495159		44,803	44,803	46,865	45,861		(340)		(340)		44,803			0	1,045	09/01/2020	1

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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)
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		09/25/2013	MBS Paydown 0.29555562		37,584	37,584	39,314	38,471		(323)		(323)		37,584			0	987	09/01/2020	1
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022		07/25/2013	MBS Paydown 0.70200548		8,021	8,021	8,420	8,275		(84)		(84)		8,021			0	140	02/01/2022	1
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022		08/25/2013	MBS Paydown 0.68656986		7,100	7,100	7,453	7,325		(85)		(85)		7,100			0	142	02/01/2022	1
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022		09/25/2013	MBS Paydown 0.67076079		7,272	7,272	7,634	7,502		(97)		(97)		7,272			0	164	02/01/2022	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		07/25/2013	MBS Paydown 0.36389118		21,420	21,420	22,271	22,027		(144)		(144)		21,420			0	500	07/01/2025	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		08/25/2013	MBS Paydown 0.34530812		37,166	37,166	38,641	38,219		(565)		(565)		37,166			0	991	07/01/2025	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		09/25/2013	MBS Paydown 0.33549198		19,632	19,632	20,412	20,189		(172)		(172)		19,632			0	589	07/01/2025	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		07/25/2013	MBS Paydown 0.37409544		42,210	42,210	43,342	42,954		(195)		(195)		42,210			0	862	09/01/2025	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		08/25/2013	MBS Paydown 0.36117494		38,762	38,762	39,801	39,445		(206)		(206)		38,762			0	904	09/01/2025	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		09/25/2013	MBS Paydown 0.35258291		25,776	25,776	26,467	26,231		(154)		(154)		25,776			0	677	09/01/2025	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		07/25/2013	MBS Paydown 0.18085247		2,167	2,167	2,247	2,211		(9)		(9)		2,167			0	44	09/01/2025	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		08/25/2013	MBS Paydown 0.16123259		39,470	39,470	40,923	40,272		(592)		(592)		39,470			0	921	09/01/2025	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		09/25/2013	MBS Paydown 0.1414868		39,723	39,723	41,186	40,531		(697)		(697)		39,723			0	1,043	09/01/2025	1
373506 AV 6	GA ENVIR WTR AUTH 4.00 03/15/2021		07/15/2013	Sinking Fund Redemption 100.0.		245,000	245,000	242,516	242,876		1,585		1,585		245,000			0	5,717	03/15/2021	1FE
373506 AV 6	GA ENVIR WTR AUTH 4.00 03/15/2021		08/15/2013	Sinking Fund Redemption 100.0.		45,000	45,000	44,544	44,610		313		313		45,000			0	1,200	03/15/2021	1FE
373506 AV 6	GA ENVIR WTR AUTH 4.00 03/15/2021		09/15/2013	Sinking Fund Redemption 100.0.		25,000	25,000	24,747	24,783		208		208		25,000			0	750	03/15/2021	1FE
378294 AY 8	GLENDALE PPTY-SER A 5.00 07/01/2019		07/01/2013	Partial Call 100.0		1,000,000	1,000,000	1,066,080	1,000,000		(7,915)		(7,915)		1,000,000			0	50,000	07/01/2019	1FE
402228 AV 2	GULF COAST WST REF 6.10 08/01/2024 (IP)		07/08/2013	Call 100.0		1,200,000	1,200,000	1,207,200	1,200,000				0		1,200,000			0	68,523	08/01/2024	2FE
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		07/02/2013	Partial Call 100.0		20,000	20,000	21,573	21,309		(1,379)		(1,379)		20,000			0	903	01/01/2029	1FE
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		08/01/2013	Partial Call 100.0		25,000	25,000	26,650	26,051		(1,172)		(1,172)		25,000			0	950	12/01/2038	1FE
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		09/01/2013	Partial Call 100.0		10,000	10,000	10,660	10,420		(469)		(469)		10,000			0	428	12/01/2038	1FE
54811G AQ 3	LOWER CO RIV AUTH- 5.375 05/15/2020		08/13/2013	Defeasement		340,037	340,000	340,027	340,037		10		10		340,037		1	1	9,138	05/15/2020	1FE
54811G GF 1	LWR CO RVR-PREREF 5.375 5/15/2020		09/04/2013	Call 100.0		320,000	320,000	320,035			(35)		(35)		320,000			0	5,208	05/15/2020	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		09/03/2013	Partial Call 100.0		90,000	90,000	93,465	92,652		(2,851)		(2,851)		90,000			0	5,204	09/01/2039	1FE
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031		07/01/2013	Partial Call 100.0		30,000	30,000	31,683	31,391		(1,464)		(1,464)		30,000			0	1,350	01/01/2031	1FE
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034		07/01/2013	Partial Call 100.0		30,000	30,000	32,387	31,982		(2,088)		(2,088)		30,000			0	1,350	07/01/2034	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		07/01/2013	Partial Call 100.0		4,769	4,769	4,774	4,774		(5)		(5)		4,769			0	72	09/01/2042	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		08/01/2013	Partial Call 100.0		4,752	4,752	4,757	4,757		(5)		(5)		4,752			0	82	09/01/2042	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		09/01/2013	Partial Call 100.0		9,913	9,913	9,923	9,922		(10)		(10)		9,913			0	193	09/01/2042	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		07/01/2013	Partial Call 100.0		15,000	15,000	16,165	15,888		(944)		(944)		15,000			0	394	12/01/2031	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		08/01/2013	Partial Call 100.0		10,000	10,000	10,777	10,592		(629)		(629)		10,000			0	300	12/01/2031	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		09/01/2013	Partial Call 100.0		10,000	10,000	10,777	10,592		(629)		(629)		10,000			0	338	12/01/2031	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		07/01/2013	Partial Call 100.0		25,000	25,000	25,899	25,054		(691)		(691)		25,000			0	799	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		08/01/2013	Partial Call 100.0		25,000	25,000	25,899	25,054		(691)		(691)		25,000			0	912	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		09/01/2013	Partial Call 100.0		25,000	25,000	25,899	25,054		(691)		(691)		25,000			0	1,024	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		08/01/2013	MBS Paydown 0.98885106		11,149	11,149	11,149	11,149				0		11,149			0	29	12/01/2032	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)
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2013	MBS Paydown 0.97377562		15,075	15,075	15,075	15,075		0		0		15,075			0	74	12/01/2032	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		07/01/2013	Partial Call 100.0		20,000	20,000	21,541	21,188		(1,259)		(1,259)		20,000			0	600	11/01/2027	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		08/01/2013	Partial Call 100.0		10,000	10,000	10,771	10,594		(629)		(629)		10,000			0	338	11/01/2027	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		09/01/2013	Partial Call 100.0		15,000	15,000	16,156	15,891		(944)		(944)		15,000			0	563	11/01/2027	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		07/01/2013	Partial Call 100.0		5,000	5,000	5,324	5,262		(277)		(277)		5,000			0	154	05/01/2028	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		08/01/2013	Partial Call 100.0		5,000	5,000	5,324	5,262		(277)		(277)		5,000			0	173	05/01/2028	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		09/01/2013	Partial Call 100.0		5,000	5,000	5,324	5,262		(277)		(277)		5,000			0	193	05/01/2028	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		07/01/2013	Partial Call 100.0		10,000	10,000	10,727	10,623		(658)		(658)		10,000			0	283	11/01/2030	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		08/01/2013	Partial Call 100.0		5,000	5,000	5,364	5,312		(329)		(329)		5,000			0	159	11/01/2030	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		09/01/2013	Partial Call 100.0		10,000	10,000	10,727	10,623		(658)		(658)		10,000			0	354	11/01/2030	1FE
63967C N6 5	NE ST SFH F 4.40 03/01/2020		08/01/2013	Partial Call 100.0		50,000	50,000	50,925	50,263		(457)		(457)		50,000			0	2,017	03/01/2020	1FE
63967C N6 5	NE ST SFH F 4.40 03/01/2020		09/01/2013	Call 100.0		1,455,000	1,455,000	1,481,918	1,462,666		(13,306)		(13,306)		1,455,000			0	64,020	03/01/2020	1FE
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037		07/01/2013	Sinking Fund Redemption 100.0.		10,000	10,000	10,460	10,304		(338)		(338)		10,000			0	575	01/01/2037	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		07/01/2013	Partial Call 100.0		20,000	20,000	20,994	20,796		(847)		(847)		20,000			0	771	09/01/2025	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		09/01/2013	Sinking Fund Redemption 100.0.		30,000	30,000	31,491	31,193		(1,271)		(1,271)		30,000			0	1,388	09/01/2025	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		08/01/2013	Partial Call 100.0		10,000	10,000	10,820	10,662		(702)		(702)		10,000			0	458	09/01/2030	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2013	Partial Call 100.0		25,000	25,000	26,495	26,386		(1,455)		(1,455)		25,000			0	893	03/01/2043	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		07/01/2013	Sinking Fund Redemption 100.0.		40,000	40,000	41,892	41,632		(1,719)		(1,719)		40,000			0	1,700	01/01/2028	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028		07/01/2013	Partial Call 100.0		35,000	35,000	37,331	36,922		(2,033)		(2,033)		35,000			0	1,575	01/01/2028	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		07/01/2013	Partial Call 100.0		170,000	170,000	175,629	174,328		(4,593)		(4,593)		170,000			0	7,650	01/01/2035	1FE
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023		07/01/2013	Partial Call 100.0		115,000	115,000	117,622	117,177		(2,322)		(2,322)		115,000			0	5,175	07/01/2023	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		07/10/2013	Partial Call 100.0		225,000	225,000	238,363	235,919		(11,557)		(11,557)		225,000			0	8,719	04/01/2028	1FE
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027		07/01/2013	Partial Call 100.0		10,000	10,000	10,806	10,619		(657)		(657)		10,000			0	500	07/01/2027	1FE
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037		07/01/2013	Partial Call 100.0		80,000	80,000	84,367	82,534		(3,006)		(3,006)		80,000			0	4,600	01/01/2037	1FE
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037		08/01/2013	Partial Call 100.0		50,000	50,000	52,729	51,584		(1,879)		(1,879)		50,000			0	3,115	01/01/2037	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		07/01/2013	Partial Call 100.0		5,000	5,000	5,356	5,307		(323)		(323)		5,000			0	185	09/01/2028	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		08/01/2013	Partial Call 100.0		5,000	5,000	5,356	5,307		(323)		(323)		5,000			0	204	09/01/2028	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		09/01/2013	Sinking Fund Redemption 100.0.		35,000	35,000	37,492	37,150		(2,189)		(2,189)		35,000			0	1,558	09/01/2028	1FE
889396 LA 3	TOLEDO OH WTRWKS REV 5.00 11/15/2016		07/25/2013	Defeasement		372,080	365,000	391,481	372,276		(1,642)		(1,642)		372,080			0	12,674	11/15/2016	1FE
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024		07/01/2013	Partial Call 100.0		35,000	35,000	35,032	35,026		(28)		(28)		35,000			0	1,400	07/01/2024	1FE
97689P 6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038		09/01/2013	Sinking Fund Redemption 100.0.		195,000	195,000	204,460	201,922		(6,515)		(6,515)		195,000			0	10,725	09/01/2038	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					18,065,261	17,840,028	18,593,747	17,812,544	0	(380,115)	0	(380,115)	0	18,013,903	0	51,358	51,358	703,213	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2013	Sinking Fund Redemption 100.0.		12,205	12,205	12,205	12,205				0		12,205			0	37	11/01/2017	2FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		08/25/2013	MBS Paydown 0.24142938		17,250	17,250	16,140	16,140		674		674		17,250			0	41	06/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2013	MBS Paydown 0.23858882		5,681	5,681	5,315	5,315		4		4		5,681			0	27	06/25/2035	1FM
035229 CY 7	ANHEUSER BUSCH 5 01/15/15		09/12/2013	BNP PARIBAS		2,663,590	2,520,000	2,721,794	2,599,606		(35,866)		(35,866)		2,588,862		74,728	74,728	147,700	01/15/2015	1FE
11778B AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015	R	09/12/2013	JP MORGAN SECURITIES INC.		542,910	500,000	552,637	528,670		(8,567)		(8,567)		526,112		16,798	16,798	25,938	10/15/2015	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	07/25/2013	MBS Paydown 0.925		8,333	8,333	8,332	8,332		0		0		8,333			0	169	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	08/25/2013	MBS Paydown 0.916666667		8,333	8,333	8,332	8,332		0		0		8,333			0	192	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2013	MBS Paydown 0.908333333		8,333	8,333	8,332	8,332		0		0		8,333			0	216	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	07/25/2013	MBS Paydown 0.966666667		8,333	8,333	8,333	8,333		0		0		8,333			0	92	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	08/25/2013	MBS Paydown 0.958333333		8,333	8,333	8,333	8,333		0		0		8,333			0	115	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	09/25/2013	MBS Paydown 0.95		8,333	8,333	8,333	8,333		0		0		8,333			0	138	03/27/2028	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		07/25/2013	MBS Paydown 0.847950991		13,407	13,407	10,993	11,334		68		68		13,407			0	404	04/25/2037	1FM
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		08/25/2013	MBS Paydown 0.835112615		67,029	67,029	54,964	56,664		4,956		4,956		67,029			0	2,296	04/25/2037	1FM
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		09/25/2013	MBS Paydown 0.828442814		34,823	34,823	28,555	29,438		247		247		34,823			0	1,336	04/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		07/18/2013	MBS Paydown 0.966666667		8,333	8,333	8,332	8,332		0		0		8,333			0	82	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		08/18/2013	MBS Paydown 0.958333333		8,333	8,333	8,332	8,332		0		0		8,333			0	102	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2013	MBS Paydown 0.95		8,333	8,333	8,332	8,332		0		0		8,333			0	121	03/18/2028	1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		07/25/2013	MBS Paydown 0.218740962		17,746	17,746	15,661	15,595		802		802		17,746			0	545	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		08/25/2013	MBS Paydown 0.213912559		22,693	22,693	20,027	19,943		1,443		1,443		22,693			0	797	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		09/25/2013	MBS Paydown 0.209588851		20,321	20,321	17,934	17,858		1,207		1,207		20,321			0	804	04/25/2035	1FM
14912L 2Y 6	CATERPILLAR FINL F 5.50 03/15/2016		09/12/2013	CITIGROUP		1,782,249	1,615,000	1,840,053	1,746,354		(33,295)		(33,295)		1,736,433		45,816	45,816	89,318	03/15/2016	1FE
153527 AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018		08/08/2013	BANC OF AMERICA SECURITIES		25,250	25,000	25,644	25,460		(81)		(81)		25,379		(129)	(129)	1,959	03/01/2018	5FE
153527 AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018		09/24/2013	DEUTSCHE BANK		122,078	123,000	126,166	125,264		(481)		(481)		124,783		(2,705)	(2,705)	10,148	03/01/2018	5FE
153527 AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018		09/24/2013	PERSHING SECURITIES CORP		72,361	73,000	75,568	74,830		(390)		(390)		74,439		(2,078)	(2,078)	6,023	03/01/2018	5FE
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		08/25/2013	MBS Paydown 0.759871568		4,754	4,907	4,361			(0)		(0)		4,754			0	24	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2013	MBS Paydown 0.742548351		11,569	12,992	11,547			(6)		(6)		11,569			0	125	04/25/2036	1FM
18451Q AH 1	CLEAR CHNL WORLD 7.625 03/15/2020		07/24/2013	BARCLAYS CAPITAL		191,978	179,000	179,000	179,000				0		179,000		12,978	12,978	11,905	03/15/2020	4FE
257867 AX 9	DONNELLEY & SONS 7 05/15/18		08/26/2013	Cash Tender 111.5		21,185	19,000	19,000	18,383	617	0		617		18,999		2,186	2,186	1,075	05/15/2018	3FE
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		07/15/2013	MBS Paydown 0.87370119		23,030	23,030	23,030	23,029		0		0		23,030			0	624	01/15/2025	2FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		07/25/2013	MBS Paydown 0.093532817		130,303	130,303	126,720	126,909		1,640		1,640		130,303			0	53	04/25/2037	1Z
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		08/25/2013	MBS Paydown 0.087491959		102,695	102,695	99,870	100,019		1,073		1,073		102,695			0	64	04/25/2037	1Z
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		09/25/2013	MBS Paydown 0.082694716		81,553	81,553	79,310	79,429		749		749		81,553			0	68	04/25/2037	1Z
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		07/15/2013	MBS Paydown 0.98072288		3,614	3,614	3,614	3,614				0		3,614			0	89	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		08/15/2013	MBS Paydown 0.97831324		3,614	3,614	3,614	3,614				0		3,614			0	101	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2013	MBS Paydown 0.975903617		3,614	3,614	3,614	3,614				0		3,614			0	114	10/15/2042	1FE
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		07/25/2013	MBS Paydown 0.644776963		13,070	13,070	12,180	12,213		118		118		13,070			0	23	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		08/25/2013	MBS Paydown 0.635972732		13,206	13,206	12,307	12,340		140		140		13,206			0	27	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2013	MBS Paydown 0.627334697		12,957	12,957	12,074	12,107		159		159		12,957			0	30	07/25/2036	1AM

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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)
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		07/25/2013	MBS Paydown 0.336551724		38,969	38,969	32,539	32,033		3,086		3,086		38,969			0	1,250	08/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		08/25/2013	MBS Paydown 0.33120104		31,034	31,034	25,913	25,510		1,664		1,664		31,034			0	1,138	08/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		09/25/2013	MBS Paydown 0.318797978		71,938	71,938	60,068	59,133		9,170		9,170		71,938			0	2,967	08/25/2035	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		07/25/2013	MBS Paydown 0.72782914		25,940	25,940	25,940	15,110				0		25,940			0	58	11/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		08/25/2013	MBS Paydown 0.720792063		35,185	35,185	35,185	20,495				0		35,185			0	90	11/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		09/25/2013	MBS Paydown 0.71349876		36,467	36,467	36,467	21,241				0		36,467			0	104	11/25/2036	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		07/25/2013	MBS Paydown 0.1548515		6,141	6,141	6,141	2,825	3,316			3,316		6,141			0	9	08/25/2036	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		08/25/2013	MBS Paydown 0.153261777		7,949	7,949	7,949	3,656	4,292			4,292		7,949			0	13	08/25/2036	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		09/25/2013	MBS Paydown 0.152311821		4,750	4,750	4,750	2,185	2,565			2,565		4,750			0	9	08/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		07/25/2013	MBS Paydown 0.16425525		4,041	4,041	4,041	1,869	2,172			2,172		4,041			0	6	09/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		08/25/2013	MBS Paydown 0.163566238		3,445	3,445	3,445	1,593	1,852			1,852		3,445			0	6	09/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		09/25/2013	MBS Paydown 0.16270826		4,290	4,290	4,290	1,984	2,306			2,306		4,290			0	8	09/25/2036	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045		08/28/2013	CITIGROUP		965,625	1,000,000	976,875			249		249		977,124		(11,499)	(11,499)		11/10/2045	1FM
37045V AB 6	GENERAL MOTORS 4.875 10/02/2023		09/24/2013	SEAPORT GROUP		1,007,500	1,000,000	1,000,000					0		1,000,000		7,500	7,500		10/02/2023	3FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		07/05/2013	Paydown 100.0		20,885	20,885	10,263	4,028				0		20,885			0	50	08/05/2050	6*
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		08/05/2013	Paydown 100.0		12,034	12,034	5,914	2,321				0		12,034			0	32	08/05/2050	6*
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		09/05/2013	Paydown 100.0		21,790	21,790	10,708	4,202				0		21,790			0	67	08/05/2050	6*
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2013	MBS Paydown 0.9925		7,500	7,500	7,500	7,500		(0)		(0)		7,500			0	158	03/20/2043	1Z
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		07/25/2013	MBS Paydown 0.965		17,500	17,500		17,501		1		1		17,500			0	485	01/25/2043	1Z
460690 BF 6	INTERPUBLIC GRP 10.00 07/15/2017		07/15/2013	Call 105.0		1,228,500	1,170,000	1,368,684	1,231,966		(47,998)		(47,998)		1,228,500			0	117,000	07/15/2017	2FE
46284P AL 8	IRON MOUNTAIN 8.00 06/15/2020		08/23/2013	Call 104.0		260,000	250,000	252,600	251,360		(236)		(236)		251,326		8,674	8,674	13,778	06/15/2020	4FE
46284P AM 6	IRON MOUNTAIN 8.375 08/15/2021		08/22/2013	Cash Tender 109.75		73,533	67,000	70,565	69,561		(338)		(338)		69,485		4,047	4,047	5,720	08/15/2021	4FE
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		07/25/2013	MBS Paydown 0.84757734		9,427	9,427	7,978	8,123		136		136		9,427			0	166	08/25/2035	1FM
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		08/25/2013	MBS Paydown 0.801342606		217,303	217,303	183,893	187,248		20,611		20,611		217,303			0	4,345	08/25/2035	1FM
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		09/25/2013	MBS Paydown 0.77582012		119,956	119,956	101,512	103,365		6,898		6,898		119,956			0	2,686	08/25/2035	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		08/25/2013	MBS Paydown 0.13649578		31,456	31,456	29,520	29,520		1,995		1,995		31,456			0		05/25/2035	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		07/25/2013	MBS Paydown 0.35185578		22,435	23,240	18,462	18,411		2,236		2,236		22,435			0	63	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		08/25/2013	MBS Paydown 0.34516176		15,106	19,412	15,421	15,379		733		733		15,106			0	60	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		09/25/2013	MBS Paydown 0.34177463		8,051	9,823	7,803	7,782		333		333		8,051			0	34	03/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		06/25/2013	MBS Paydown 0.318116017		6,747	6,747	6,747	4,836	4,639			4,639		6,819			0	79	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		06/25/2013	Pass-Through Loss			(4,613)	(4,613)		467			467		(72)			0	24	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		07/25/2013	MBS Paydown 0.31044333		32,854	32,854	32,854	23,550	4,445			4,445		32,854			0	26	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		07/25/2013	Pass-Through Loss			5,509	5,509		745			745					0	4	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		08/25/2013	MBS Paydown 0.30527768		15,185	15,185	15,185	10,885	2,054			2,054		15,185			0	33	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		08/25/2013	Pass-Through Loss			10,643	10,643		1,440			1,440					0	23	09/25/2036	1FM

Statement for September 30, 2013 of the **National Interstate 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)
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2013	MBS Paydown 0.29804777		31,867	31,867	31,867	22,843	4,311			4,311		31,867			0	78	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2013	Pass-Through Loss			4,283	4,283		579			579					0	10	09/25/2036	1FM
478160 AY 0	JOHNSON & JOHNSON 2.15 05/15/2016		08/29/2013	WILLIAM BLAIR & COMPANY		1,594,826	1,545,000	1,565,502	1,557,213		(2,787)		(2,787)		1,556,487		38,340	38,340	26,666	05/15/2016	1FE
543218 AA 9	LONGVIEW FIBRE PAPER 8.00 06/01/2016		08/19/2013	Call 104.0		217,360	209,000	212,115	210,832		(293)		(293)		211,002		6,358	6,358	11,983	06/01/2016	4FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		08/25/2013	MBS Paydown 0.23611996		93,779	93,779	87,420	87,420		5,578		5,578		93,779			0	22	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2013	MBS Paydown 0.23109436		10,051	10,051	9,370	9,370		36		36		10,051			0	5	06/25/2037	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		07/25/2013	MBS Paydown 0.930942642		32,792	32,792	30,694	30,723		135		135		32,792			0	22	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		08/25/2013	MBS Paydown 0.907982176		56,483	56,483	52,868	52,919		566		566		56,483			0	38	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		09/25/2013	MBS Paydown 0.892030462		39,241	39,241	36,730	36,765		366		366		39,241			0	47	03/25/2037	1Z
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2013	MBS Paydown 0.704222739		55,782	55,782	49,716	49,716		1,022		1,022		55,782			0	17	04/25/2037	1Z
681904 AM 0	OMNICARE INC 7.75 06/01/2020		08/28/2013	Cash Tender 112.875		243,810	216,000	215,891	215,868		421		421		216,291		27,519	27,519	12,416	06/01/2020	3FE
742718 DV 8	PROCTER & GAMBLE 1.45 08/15/2016		09/24/2013	RAYMOND JAMES & ASSOCIATES		797,168	785,000	784,812	784,881		28		28		784,890		12,278	12,278	12,710	08/15/2016	1FE
74819R AG 1	QUEBECOR MEDIA 7.75 03/15/2016	I	08/29/2013	Call 101.292		57,736	57,000	57,887	57,247		(196)		(196)		57,218		518	518	3,117	03/15/2016	4FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		07/25/2013	MBS Paydown 0.527879487		25,029	25,029	22,985	23,045		198		198		25,029			0	34	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		08/25/2013	MBS Paydown 0.516930682		32,846	32,846	30,164	30,244		694		694		32,846			0	56	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2013	MBS Paydown 0.507705156		27,677	27,677	25,416	25,483		349		349		27,677			0	55	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		07/25/2013	MBS Paydown 0.731874377		21,589	21,589		20,797		176		176		21,589			0	34	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		08/25/2013	MBS Paydown 0.708127245		29,684	29,684	28,534	28,594		1,328		1,328		29,684			0	56	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		09/25/2013	MBS Paydown 0.682226344		32,376	32,376	31,122	31,187		1,439		1,439		32,376			0	71	05/25/2037	1Z
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		07/25/2013	MBS Paydown 0.562016032		53,990	53,990	39,143	40,313		8,215		8,215		53,990			0	1,722	05/25/2033	1FM
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		08/25/2013	MBS Paydown 0.556004888		54,100	54,100	39,223	40,396		8,358		8,358		54,100			0	1,976	05/25/2033	1FM
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		09/25/2013	MBS Paydown 0.553926458		18,706	18,706	13,562	13,967		275		275		18,706			0	768	05/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		07/25/2013	MBS Paydown 0.900715071		11,936	11,936	10,385	10,531		(128)		(128)		11,936			0	385	09/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		08/25/2013	MBS Paydown 0.896279316		9,759	9,759	8,490	8,609		(92)		(92)		9,759			0	360	09/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		09/25/2013	MBS Paydown 0.887336143		19,675	19,675	17,117	17,358		637		637		19,675			0	815	09/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		08/25/2013	MBS Paydown 0.202532342		9,567	9,567	8,999	8,999		230		230		9,567			0	23	03/25/2035	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2013	MBS Paydown 0.197149903		13,456	13,456	12,657	12,657		471		471		13,456			0	66	03/25/2035	1FM
78571C AA 6	SABRE INC 8.50 05/15/2019		09/20/2013	BARCLAYS CAPITAL		16,313	15,000	15,000	15,000		(0)		(0)		15,000		1,312	1,312	1,098	05/15/2019	4FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		07/20/2013	MBS Paydown 0.660215049		63,934	63,934	63,923	63,923		8		8		63,934			0	697	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		08/20/2013	MBS Paydown 0.619357601		81,715	81,715	81,700	81,701		12		12		81,715			0	1,019	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2013	MBS Paydown 0.584192995		70,329	70,329	70,316	70,317		11		11		70,329			0	986	08/20/2029	1FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		07/25/2013	MBS Paydown 0.60931624		61,910	61,910	59,240	58,836		742		742		61,910			0	103	03/25/2037	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		08/25/2013	MBS Paydown 0.51928709		90,029	90,029	86,147	85,559		2,610		2,610		90,029			0	174	03/25/2037	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		09/25/2013	MBS Paydown 0.43944637		79,841	79,841	76,398	75,876		2,022		2,022		79,841			0	176	03/25/2037	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		07/25/2013	MBS Paydown 0.247354675		8,544	8,544	7,721	7,745		313		313		8,544			0	120	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		08/25/2013	MBS Paydown 0.245833045		2,845	2,845	2,572	2,580		22		22		2,845			0	48	08/25/2031	1FM

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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)
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2013	MBS Paydown 0.244481963		2,527	2,527	2,283	2,290		22		22		2,527			0	50	08/25/2031	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		07/25/2013	MBS Paydown 0.23291752		28,973	28,973	27,379	27,460		621		621		28,973			0	35	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		08/25/2013	MBS Paydown 0.22777544		20,568	20,568	19,437	19,494		212		212		20,568			0	30	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2013	MBS Paydown 0.22022149		30,216	30,216	28,554	28,638		803		803		30,216			0	51	06/25/2037	1Z
87311X AB 4	TW TELECOM HLDS 8.00 03/01/18		08/26/2013	Cash Tender 107.779		177,835	165,000	170,748	168,490		(707)		(707)		168,375		9,460	9,460	13,017	03/01/2018	4FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		07/20/2013	MBS Paydown 0.958333333		8,333	8,333	8,332	8,332		0		0		8,333			0	94	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		08/20/2013	MBS Paydown 0.95		8,333	8,333	8,332	8,332		0		0		8,333			0	113	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		09/20/2013	MBS Paydown 0.941666667		8,333	8,333	8,332	8,332		0		0		8,333			0	133	02/22/2038	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		07/20/2013	MBS Paydown 0.781466486		25,301	25,301	25,301	25,224		(30)		(30)		25,301			0	341	03/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		08/20/2013	MBS Paydown 0.756129008		25,337	25,337	25,337	25,260		(27)		(27)		25,337			0	394	03/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		09/20/2013	MBS Paydown 0.729686065		26,443	26,443	26,443	26,362		(26)		(26)		26,443			0	466	03/20/2025	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					14,904,218	14,399,693	14,810,083	12,356,839	35,801	(33,235)	0	2,566	0	14,652,116	0	252,102	252,102	546,109	XXX	XXX
8399997.	Total - Bonds - Part 4					38,728,416	37,260,871	38,974,630	35,878,676	35,801	(355,712)	0	(319,911)	0	38,435,058	0	293,359	293,359	1,345,353	XXX	XXX
8399999.	Total - Bonds					38,728,416	37,260,871	38,974,630	35,878,676	35,801	(355,712)	0	(319,911)	0	38,435,058	0	293,359	293,359	1,345,353	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
002824 10 0	ABBOTT LABORATORIES		08/07/2013	ANCORA ADVISORS LLC	9,100.000	326,914	XXX	222,872	465,798	(130,252)			(130,252)		222,872		104,042	104,042	1,274	XXX	L
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS INC		07/16/2013	CANTOR FITZGERALD & CO	4,436.000	194,920	XXX	205,097	111,819	(9,362)			(9,362)		186,524		8,396	8,396		XXX	L
095229 10 0	BLUCORA INC		09/20/2013	CABRERA CAPITAL MARKETS	2,807.000	63,439	XXX	43,582					0		43,582		19,856	19,856		XXX	L
095229 10 0	BLUCORA INC		09/27/2013	CANTOR FITZGERALD & CO	7,812.000	179,342	XXX	131,750					0		131,750		47,593	47,593		XXX	L
302104 10 4	EXONE COMPANY		07/09/2013	RAYMOND JAMES & ASSOCIATES	1,500.000	106,236	XXX	27,000					0		27,000		79,236	79,236		XXX	L
302104 10 4	EXONE COMPANY		08/07/2013	FRIEDMAN BILLINGS RAMSEY	750.000	47,127	XXX	13,500					0		13,500		33,627	33,627		XXX	L
452308 10 9	ILLINOIS TOOL WORKS		08/07/2013	ANCORA ADVISORS LLC	5,500.000	404,473	XXX	254,815	334,455	(79,640)			(79,640)		254,815		149,658	149,658	4,180	XXX	L
48020T 10 1	JONES GROUP INC/THE		08/27/2013	CANTOR FITZGERALD & CO	9,562.000	138,956	XXX	120,987					0		120,987		17,969	17,969	1,207	XXX	L
559079 20 7	MAGELLAN HEALTH SERVICES INC		08/21/2013	CANTOR FITZGERALD & CO	825.000	46,564	XXX	38,836	32,928	(1,434)			(1,434)		38,836		7,728	7,728		XXX	L
651824 10 4	NEWPORT CORP		09/20/2013	CABRERA CAPITAL MARKETS	10,240.000	159,592	XXX	140,579					0		140,579		19,013	19,013		XXX	L
653656 10 8	NICE SYSTEMS LTD-SPONS ADR	R	09/20/2013	CABRERA CAPITAL MARKETS	1,525.000	63,418	XXX	44,232	51,057	(6,825)			(6,825)		44,232		19,185	19,185	488	XXX	L
690070 10 7	OUTERWALL INC		07/29/2013	CABRERA CAPITAL MARKETS	3,304.000	185,250	XXX	183,896	72,970	(8,988)			(8,988)		168,986		16,264	16,264		XXX	L
740585 10 4	PREMIERE GLOBAL SERVICES INC		07/19/2013	GREENTREE BROKERAGE	5,152.000	55,257	XXX	48,902	44,020	(1,122)			(1,122)		48,902		6,355	6,355		XXX	L
740585 10 4	PREMIERE GLOBAL SERVICES INC		07/23/2013	CABRERA CAPITAL MARKETS	5,947.000	63,597	XXX	63,108	32,098	(381)			(381)		63,108		488	488		XXX	L
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC		08/15/2013	CABRERA CAPITAL MARKETS	1,341.000	42,085	XXX	17,739	26,860	(9,122)			(9,122)		17,739		24,347	24,347		XXX	L
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC		09/26/2013	STIFEL NICOLAUS	6,041.000	182,441	XXX	117,374	77,877	(21,716)			(21,716)		117,374		65,067	65,067		XXX	L
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD		08/08/2013	STIFEL NICOLAUS	12,014.000	206,765	XXX	215,688					0		215,688		(8,924)	(8,924)	1,982	XXX	A
9099999.	Total - Common Stocks - Industrial & Miscellaneous					2,466,375	XXX	1,889,958	1,249,882	(268,843)	0	0	(268,843)	0	1,856,475	0	609,901	609,901	9,131	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
92206# 10 5	VANLINER GROUP, INC.		07/30/2013	Dissolution	2,000.000	129,354,051	XXX	141,252,660	127,799,735	2,763,192			2,763,192		129,354,051			0		XXX	K

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)
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					129,354,051	XXX	141,252,660	127,799,735	2,763,192	0	0	2,763,192	0	129,354,051	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					131,820,426	XXX	143,142,618	129,049,617	2,494,349	0	0	2,494,349	0	131,210,526	0	609,901	609,901	9,131	XXX	XXX
9799999.	Total - Common Stocks					131,820,426	XXX	143,142,618	129,049,617	2,494,349	0	0	2,494,349	0	131,210,526	0	609,901	609,901	9,131	XXX	XXX
9899999.	Total - Preferred and Common Stocks					131,820,426	XXX	143,142,618	129,049,617	2,494,349	0	0	2,494,349	0	131,210,526	0	609,901	609,901	9,131	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					170,548,843	XXX	182,117,248	164,928,293	2,530,150	(355,712)	0	2,174,438	0	169,645,583	0	903,259	903,259	1,354,484	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

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

Sch. DB-Pt D-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			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									
Key Bank	Cleveland, OH					(702,938)	(516,787)	(410,412)	XXX
First Hawaiian	Honolulu, HI			14		105,306	103,722	101,970	XXX
Fifth Third	Cincinnati, OH					1,821,038	5,674,417	4,897,369	XXX
0199999. Total Open Depositories		XXX	XXX	14	0	1,223,406	5,261,352	4,588,927	XXX
0399999. Total Cash on Deposit		XXX	XXX	14	0	1,223,406	5,261,352	4,588,927	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	800	800	800	XXX
0599999. Total Cash		XXX	XXX	14	0	1,224,206	5,262,152	4,589,727	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE