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QUARTERLY STATEMENT

As of September 30, 2013

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of 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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,079,562,447		2,079,562,447	1,992,790,135
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	4,780,694		4,780,694	640,087
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....1,235,528), cash equivalents ($..........0) and short-term investments ($.....16,713,288)	17,948,816		17,948,816	26,611,053
6. Contract loans (including $..........0 premium notes)	60,217,575		60,217,575	60,209,649
7. Derivatives	11,165,336		11,165,336	8,812,108
8. Other invested assets			0	
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,173,674,868	0	2,173,674,868	2,089,063,032
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	21,607,691		21,607,691	22,239,283
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	156,403	156,403	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	675,419	675,419	0	53,990
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	6,686,199	261,529	6,424,670	2,761,927
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,202,800,580	1,093,351	2,201,707,229	2,114,118,232
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	629,008,239		629,008,239	579,688,201
28. Total (Lines 26 and 27)	2,831,808,819	1,093,351	2,830,715,468	2,693,806,433

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	5,800,000		5,800,000	2,049,705
2502. Accrued contractual fee income	378,443		378,443	318,997
2503. Accounts receivable	261,529	261,529	0	132,701
2598. Summary of remaining write-ins for Line 25 from overflow page	246,227	0	246,227	260,524
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	6,686,199	261,529	6,424,670	2,761,927

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,949,889,991 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,949,889,991	1,883,390,710
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	34,352,351	35,057,515
4. Contract claims:		
4.1 Life	3,104,642	6,106,867
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	3,005,827	2,716,482
10. Commissions to agents due or accrued - life and annuity contracts $.....15,127, accident and health $..........0 and deposit-type contract funds $..........0	15,127	9,044
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	330,595	345,848
13. Transfers to Separate Accounts due or accrued (net) (including $.....(8,040,558) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,040,558)	(8,567,354)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	627,650	431,857
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	2,032,177	1,521,494
15.2 Net deferred tax liability	361,822	
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	53,032	
18. Amounts held for agents' account, including $.....575,786 agents' credit balances	575,786	520,402
19. Remittances and items not allocated	1,427,110	1,448,620
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	7,184,840	5,091,036
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,295,777	498,404
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	3,819,021	4,642,915
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	6,215,049	2,399,348
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,006,250,239	1,935,613,188
27. From Separate Accounts statement	629,008,239	579,688,201
28. Total liabilities (Lines 26 and 27)	2,635,258,478	2,515,301,389
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	21,406,990	4,455,044
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	192,956,990	176,005,044
38. Totals of Lines 29, 30 and 37	195,456,990	178,505,044
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,830,715,468	2,693,806,433

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	5,800,000	2,049,705
2502. Unclaimed property	415,049	349,643
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	6,215,049	2,399,348
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	169,778,580	205,817,203	267,749,124
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	90,949,248	85,296,241	115,302,249
4. Amortization of Interest Maintenance Reserve (IMR)	1,147,867	815,548	1,183,142
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,280,899	5,963,572	7,931,510
8.2 Charges and fees for deposit-type contracts	459,464	998,515	1,164,164
8.3 Aggregate write-ins for miscellaneous income	1,911,040	1,743,314	2,399,613
9. Totals (Lines 1 to 8.3)	270,527,098	300,634,393	395,729,802
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	10,358,722	12,586,642	18,373,589
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	162,101,674	174,164,089	224,162,005
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,915,467	13,980,732	16,126,001
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	66,499,281	76,512,645	102,006,261
20. Totals (Lines 10 to 19)	246,875,144	277,244,108	360,667,856
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,224,689	12,959,910	17,158,412
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	11,877,055	14,109,222	17,719,735
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,116,577	513,373	1,204,984
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(24,567,165)	(28,908,111)	(33,870,319)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	246,526,300	275,918,502	362,880,668
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,000,798	24,715,891	32,849,134
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	24,000,798	24,715,891	32,849,134
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,753,813	7,964,477	9,695,182
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	17,246,985	16,751,414	23,153,952
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....318,208 (excluding taxes of $.....773,883 transferred to the IMR)	(236,552)	3,025,670	6,345,935
35. Net income (Line 33 plus Line 34)	17,010,433	19,777,084	29,499,887
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	178,505,044	157,357,610	157,357,610
37. Net income (Line 35)	17,010,433	19,777,084	29,499,887
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....48,988	2,375,770	4,206,210	417,038
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(639,413)	(1,943,786)	(2,722,458)
41. Change in nonadmitted assets	298,960	248,772	(13,275)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(2,093,804)	(5,477,969)	(4,232,897)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	(1,800,861)	(1,800,861)
54. Net change in capital and surplus (Lines 37 through 53)	16,951,946	15,009,450	21,147,434
55. Capital and surplus as of statement date (Lines 36 + 54)	195,456,990	172,367,060	178,505,044

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	1,062,306	980,890	1,306,113
08.302.	Contractual rider fee income	519,010	407,306	594,735
08.303.	Contractual annual maintenance and surrender charge fees	329,443	354,999	498,372
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	281	119	393
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,911,040	1,743,314	2,399,613
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Correction of error - Variable annuity reserve surrender charges and standard scenario lapse rates		(1,800,861)	(1,800,861)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(1,800,861)	(1,800,861)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	169,778,580	205,817,203	267,749,124
2.	Net investment income	92,452,996	85,782,154	116,141,615
3.	Miscellaneous income	8,146,791	7,614,620	10,223,778
4.	Total (Lines 1 through 3)	270,378,367	299,213,977	394,114,517
5.	Benefit and loss related payments	175,462,621	189,483,853	242,462,532
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(25,093,962)	(31,160,222)	(36,053,117)
7.	Commissions, expenses paid and aggregate write-ins for deductions	24,027,701	26,661,479	36,209,395
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,092,091) tax on capital gains (losses)	7,335,221	9,825,540	13,390,540
10.	Total (Lines 5 through 9)	181,731,581	194,810,650	256,009,350
11.	Net cash from operations (Line 4 minus Line 10)	88,646,786	104,403,327	138,105,167
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	242,262,861	143,374,564	198,495,917
	12.2 Stocks	195,866	5,580,394	10,971,068
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	242,458,727	148,954,958	209,466,985
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	322,252,624	248,227,428	331,475,056
	13.2 Stocks	4,123,467	449,824	499,824
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	6,095,714	(7,072,443)	1,866,521
	13.7 Total investments acquired (Lines 13.1 to 13.6)	332,471,805	241,604,809	333,841,401
14.	Net increase (decrease) in contract loans and premium notes	7,927	76,795	339,171
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(90,021,005)	(92,726,646)	(124,713,587)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(8,161,167)	(7,957,228)	(10,353,598)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	873,149	42,326	(231,921)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(7,288,018)	(7,914,902)	(10,585,519)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(8,662,237)	3,761,779	2,806,061
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	26,611,053	23,804,992	23,804,992
	19.2 End of period (Line 18 plus Line 19.1)	17,948,816	27,566,771	26,611,053

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

20.0001	Exchanges	1,060,320		4,936,034
20.0002	Securities acquired in paid in kind interest payment	111,357	41,799	146,114
20.0003	Securities acquired from liquidation distributions	3,457	2,053	2,761

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	147,121,541	178,002,596	234,008,064
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	22,657,039	27,814,607	33,741,060
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	169,778,580	205,817,203	267,749,124
12. Deposit-type contracts	238,671	10,806	10,806
13. Total	170,017,251	205,828,009	267,759,930

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

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

Net Income	State of Domicile	September 30, 2013	December 31, 2012
(1) State basis	Ohio	$ 17,010,433	$ 29,499,887
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 17,010,433	$ 29,499,887
Surplus			
(5) Statutory surplus state basis	Ohio	$ 195,456,990	$ 178,505,044
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 195,456,990	$ 178,505,044

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

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

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

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 3,144,921
2. 12 Months or Longer	2,169,388

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

1. Less than 12 Months	$ 120,787,540
2. 12 Months or Longer	28,196,906

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

C. The Company has no wash sales.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	1,310,442	-	1,310,442
Commerical mortgage-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	1,310,442	-	1,310,442
Non-affiliated common stock	4,780,694	-	-	4,780,694
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	11,165,336	-	11,165,336
Variable annuity assets (separate accounts) (a)	-	629,008,239	-	629,008,239
Total assets accounted for at fair value	$ 4,780,694	$ 641,484,017	$ -	$ 646,264,711

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

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	$ 11,408,808	$ 10,546,451	$ 3,537,924	$ 7,870,884	$ -	$ -
States, municipalities and political subdivisions	295,800,453	294,520,077	-	295,800,453	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	321,973,641	294,804,718	-	298,478,705	23,494,936	-
Commercial mortgage-backed securities	293,599,825	269,271,854	-	291,973,500	1,626,325	-
Asset backed securities	142,223,888	141,192,673	-	130,274,158	11,949,730	-
All other bonds	1,127,492,698	1,069,226,674	-	1,116,847,578	10,645,120	-
Total bonds	$ 2,192,499,313	$ 2,079,562,447	$ 3,537,924	$ 2,141,245,278	$ 47,716,111	$ -
Non-affiliated common stock	4,780,694	4,780,694	4,780,694	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Variable annuity assets (separate accounts)	629,008,239	629,008,239	-	629,008,239	-	-
Equity index call options	11,165,336	11,165,336	-	11,165,336	-	-
Policy loans	60,217,575	60,217,575	-	-	60,217,575	-
Total financial assets	$ 2,897,671,157	$ 2,784,734,291	$ 8,318,618	$ 2,781,418,853	$ 107,933,686	$ -

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

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

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		653,529			653,529	
2. Alaska AK	L		183,220			183,220	
3. Arizona AZ	L		1,960,550			1,960,550	
4. Arkansas AR	L		253,095			253,095	
5. California CA	L		32,446,304			32,446,304	34,467
6. Colorado CO	L		270,575			270,575	
7. Connecticut CT	L		2,777,283			2,777,283	
8. Delaware DE	L		267,436			267,436	
9. District of Columbia DC	L		51,104			51,104	
10. Florida FL	L		18,020,075			18,020,075	
11. Georgia GA	L		1,050,903			1,050,903	
12. Hawaii HI	L		1,349,330			1,349,330	27,011
13. Idaho ID	L		563,031			563,031	
14. Illinois IL	L		3,780,481			3,780,481	
15. Indiana IN	L		1,753,422			1,753,422	
16. Iowa IA	L		989,355			989,355	137,061
17. Kansas KS	L		363,288			363,288	
18. Kentucky KY	L		1,571,080			1,571,080	
19. Louisiana LA	L		518,812			518,812	
20. Maine ME	L		1,211,477			1,211,477	
21. Maryland MD	L		536,727			536,727	
22. Massachusetts MA	L		5,029,706			5,029,706	
23. Michigan MI	L		9,868,803			9,868,803	
24. Minnesota MN	L		1,758,990			1,758,990	
25. Mississippi MS	L		194,528			194,528	
26. Missouri MO	L		427,455			427,455	
27. Montana MT	L		486,081			486,081	
28. Nebraska NE	L		131,635			131,635	
29. Nevada NV	L		3,365,196			3,365,196	
30. New Hampshire NH	L		584,833			584,833	
31. New Jersey NJ	L		7,068,269			7,068,269	
32. New Mexico NM	L		277,620			277,620	
33. New York NY	N		91,138			91,138	
34. North Carolina NC	L		14,735,537			14,735,537	
35. North Dakota ND	L		310,826			310,826	
36. Ohio OH	L		13,906,093			13,906,093	40,132
37. Oklahoma OK	L		487,461			487,461	
38. Oregon OR	L		132,006			132,006	
39. Pennsylvania PA	L		4,462,782			4,462,782	
40. Rhode Island RI	L		1,718,056			1,718,056	
41. South Carolina SC	L		936,564			936,564	
42. South Dakota SD	L		89,145			89,145	
43. Tennessee TN	L		2,294,628			2,294,628	
44. Texas TX	L		21,715,281			21,715,281	
45. Utah UT	L		3,734,707			3,734,707	
46. Vermont VT	N		82,990			82,990	
47. Virginia VA	L		999,348			999,348	
48. Washington WA	L		3,599,046			3,599,046	
49. West Virginia WV	L		103,625			103,625	
50. Wisconsin WI	L		530,408			530,408	
51. Wyoming WY	L		76,296			76,296	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	8,450	0	0	8,450	0
59. Subtotal	(a) 49	0	169,778,580	0	0	169,778,580	238,671
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	169,778,580	0	0	169,778,580	238,671
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	169,778,580	0	0	169,778,580	238,671
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	169,778,580	0	0	169,778,580	238,671

DETAILS OF WRITE-INS

58001. Other Foreign	XXX		8,450			8,450	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	8,450	0	0	8,450	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

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

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

Entity	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	

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

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	

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 *
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.700	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	

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.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	IA	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.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

93661201349000003

93661201344700003

93661201336500003

93661201344800003

93661201344500003

93661201344900003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Receivable for marketing reallowance	224,727		224,727	239,024
2505. Other assets	21,500		21,500	21,500
2597. Summary of remaining write-ins for Line 25	246,227	0	246,227	260,524

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	281	119	393
08.397. Summary of remaining write-ins for Line 8.3	281	119	393

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,993,430,221	1,858,549,675
2. Cost of bonds and stocks acquired	326,376,091	331,974,880
3. Accrual of discount	6,393,752	8,412,431
4. Unrealized valuation increase (decrease)	139,968	(4,467,477)
5. Total gain (loss) on disposals	2,292,751	11,521,874
6. Deduct consideration for bonds and stocks disposed of	242,458,728	209,466,985
7. Deduct amortization of premium	1,830,914	2,468,587
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		625,589
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,084,343,141	1,993,430,221
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,084,343,141	1,993,430,221

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,503,216,631	215,890,616	181,102,912	(4,405,391)	1,471,175,511	1,503,216,631	1,533,598,944	1,429,980,739
2. Class 2 (a)	508,764,882	30,597,508	41,621,828	7,214,686	518,867,091	508,764,882	504,955,248	512,719,717
3. Class 3 (a)	40,032,975	6,254,621	5,394,869	616,159	44,081,786	40,032,975	41,508,886	53,920,167
4. Class 4 (a)	16,084,136		2,073,145	929,150	15,008,091	16,084,136	14,940,141	11,213,326
5. Class 5 (a)	4,137,911		35,282	(2,868,814)	4,539,050	4,137,911	1,233,815	4,289,439
6. Class 6 (a)	45,586		13,397	6,513	53,298	45,586	38,702	64,781
7. Total Bonds	2,072,282,121	252,742,745	230,241,433	1,492,303	2,053,724,827	2,072,282,121	2,096,275,736	2,012,188,170
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,072,282,121	252,742,745	230,241,433	1,492,303	2,053,724,827	2,072,282,121	2,096,275,736	2,012,188,170

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....16,713,289; 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	16,713,289	XXX	16,713,289	3,792	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,398,036	24,661,177
2. Cost of short-term investments acquired	308,306,272	363,921,835
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	310,991,019	369,184,976
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,713,289	19,398,036
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	16,713,289	19,398,036

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	8,812,108
2.	Cost paid/(consideration received) on additions	8,287,383
3.	Unrealized valuation increase (decrease)	(543,994)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(5,390,161)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	11,165,336
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	11,165,336

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14	11,165,336	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		11,165,336
4. Part D, Section 1, Column 5	11,165,336	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check
7. Part A, Section 1, Column 16	11,165,336	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		11,165,336
10. Part D, Section 1, Column 8	11,165,336	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		07/10/2013	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1
0599999.	Total - Bonds - U.S. Government					2,000,000	2,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027		09/05/2013	CITIGROUP		1,004,880	1,000,000	19,301	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,004,880	1,000,000	19,301	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029		09/09/2013	CITIGROUP		1,086,000	1,000,000	11,350	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					1,086,000	1,000,000	11,350	XXX
Bonds - U.S. Special Revenue and Special Assessment									
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035		07/12/2013	RAYMOND JAMES & ASSOCIATES		1,250,000	1,250,000		1FE
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042		08/22/2013	RBS SECURITIES/GREENWICH		2,267,344	3,000,000	5,417	1
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042		08/22/2013	ROYAL BANK OF CANADA		1,673,438	2,000,000	4,333	1
604115 BA 2	MN ST PUB FACS B BAB 5.125 03/01/2027		07/25/2013	BARCLAYS CAPITAL		1,084,930	1,000,000	21,212	1FE
604115 BB 0	MN ST PUB FACS B BAB 5.25 03/01/2028		07/25/2013	RAMIREZ AND COMPANY		1,089,050	1,000,000	21,729	1FE
61075T GQ 5	MONROE CTY NY IDC C 5.046 07/01/2028		09/11/2013	JP MORGAN SECURITIES INC.		1,000,000	1,000,000		1FE
61075T GR 3	MONROE CTY NY IDC C 5.311 07/01/2033		09/11/2013	JP MORGAN SECURITIES INC.		1,000,000	1,000,000		1FE
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030		07/18/2013	CITIGROUP		1,139,810	1,000,000	19,556	1FE
880557 3E 1	TN ST SCH BD AUTH QSC 1.515 09/15/2026		07/25/2013	WELLS FARGO BROKERAGE SERVICES		703,080	1,000,000	1,894	1FE
882135 7J 9	TEXAS ST A&M UNIV C 4.772 05/15/2033		09/04/2013	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
91412G TG 0	UNIV CA AJ TXBL 4.601 05/15/2031		09/26/2013	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE
92817S TB 4	VA ST PUB SCH B 5.512 08/01/2030		07/25/2013	GOLDMAN SACHS		1,082,070	1,000,000	27,407	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					15,289,721	16,250,000	101,547	XXX
Bonds - Industrial and Miscellaneous									
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
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025	R	06/28/2013	GOLDMAN SACHS		951,045	1,000,000		1FE
00206R BN 1	AT&T INC 2.625 12/01/2022		09/10/2013	DEUTSCHE BANK		3,458,080	4,000,000	29,750	1FE
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		935,829	1,000,218	2,214	1FM
01741R AF 9	ALLEGHENY TECH 5.875 08/15/2023		07/09/2013	BANC OF AMERICA SECURITIES		1,499,865	1,500,000		2FE
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053		08/05/2013	JP MORGAN SECURITIES INC.		2,000,000	2,000,000		2FE
02377U AA 2	AMER AIRLINES 2013-2 4.95 01/15/2023		07/24/2013	MORGAN STANLEY		1,000,000	1,000,000		2AM
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		07/10/2013	BARCLAYS CAPITAL		1,891,160	2,000,000		1FE
03076C AF 3	AMERIPRISE FINL 4.00 10/15/2023		09/03/2013	CS FIRST BOSTON		1,990,360	2,000,000		1FE
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023	R	09/25/2013	GOLDMAN SACHS		998,770	1,000,000		1FE
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		07/22/2013	RBS SECURITIES/GREENWICH		2,005,293	2,281,983	5,106	1FM
064255 AR 3	BK TOKYO-MIT UFJ 4.10 09/09/2023	R	09/03/2013	MORGAN STANLEY		996,100	1,000,000		1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		07/22/2013	RBS SECURITIES/GREENWICH		580,567	574,553	297	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		07/10/2013	RBS SECURITIES/GREENWICH		1,991,683	1,970,744	4,215	2FM
12625U BF 9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045		08/29/2013	BARCLAYS CAPITAL		2,050,625	2,000,000	730	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)
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		07/19/2013	SANDLER & O'NEIL PARTNERS		3,796,250	4,000,000	1,235	1FE
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		07/19/2013	RBS SECURITIES/GREENWICH		2,342,188	2,500,000	8,785	3FM
172967 HB 0	CITIGROUP INC 5.50 09/13/2025		09/10/2013	US BANCORP		3,000,000	3,000,000		2FE
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046		09/05/2013	CANTOR FITZGERALD & CO		1,839,375	2,000,000	1,471	1FE
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046		09/06/2013	CANTOR FITZGERALD & CO		1,379,531	1,500,000	1,225	1FE
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		09/23/2013	RBS SECURITIES/GREENWICH		2,000,000	2,000,000		2FE
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023	R	08/01/2013	CS FIRST BOSTON		2,000,000	2,000,000		2FE
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023		09/03/2013	BARCLAYS CAPITAL		1,999,340	2,000,000		1FE
29265W AA 6	ENEL SPA 8.75 09/24/2073	R	09/17/2013	JP MORGAN SECURITIES INC		991,830	1,000,000		3FE
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024		09/12/2013	JP MORGAN SECURITIES INC		991,810	1,000,000		2FE
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023		08/19/2013	CITIGROUP		996,890	1,000,000		1FE
30291J AJ 2	FREMF 2013-K29 B MEZ CSTR 05/25/2046		07/17/2013	WELLS FARGO BROKERAGE SERVICES		1,968,012	2,250,000	5,176	1FE
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046		08/29/2013	CITIGROUP		1,388,672	1,500,000	368	1FE
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046		09/03/2013	CITIGROUP		461,934	500,000	204	1FE
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046		09/04/2013	CITIGROUP		1,842,500	2,000,000	1,308	1FE
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046		08/29/2013	GOLDMAN SACHS		935,000	1,000,000	261	1FE
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046		09/03/2013	BARCLAYS CAPITAL		2,005,211	2,150,000	936	1FE
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020	R	07/11/2013	RBC		998,125	1,000,000	9,506	1FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045		07/30/2013	CITIGROUP		976,875	1,000,000		1FM
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	07/22/2013	RBS SECURITIES/GREENWICH		477,445	487,500	323	1FE
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023		07/29/2013	RBS SECURITIES/GREENWICH		1,995,320	2,000,000		1FE
449786 AY 8	ING BANK NV 5.80 09/25/2023	R	09/16/2013	DEUTSCHE BANK		2,986,290	3,000,000		2FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		07/23/2013	BARCLAYS CAPITAL		1,999,530	2,000,000		1FE
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		08/20/2013	RBS SECURITIES/GREENWICH		1,920,744	2,342,370	3,793	3AM
46639J AE 0	JPMCC 2013-C10 A5 SEQ 3.1425 12/15/2047		07/05/2013	JP MORGAN SECURITIES INC		2,791,406	3,000,000	2,357	1FE
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046		07/31/2013	JP MORGAN SECURITIES INC		932,500	1,000,000	329	1FE
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		(27,638)	8		1FM
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023		09/04/2013	BANC OF AMERICA SECURITIES		1,988,020	2,000,000		1FE
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		07/24/2013	RBS SECURITIES/GREENWICH		3,033,772	2,959,778	12,818	1FE
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		07/19/2013	RBS SECURITIES/GREENWICH		1,614,650	1,919,346	3,472	1FM
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
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048		08/28/2013	CS FIRST BOSTON		945,938	1,000,000	174	1FE
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020	R	07/11/2013	CITIGROUP		1,250,000	1,250,000		2FE
629568 BA 3	NABORS INDS INC 5.10 09/15/2023		09/04/2013	CITIGROUP		1,992,700	2,000,000		2FE
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023		09/09/2013	RBS SECURITIES/GREENWICH		1,999,200	2,000,000		2FE
68389X AS 4	ORACLE CORP 3.625 07/15/2023		07/09/2013	BANC OF AMERICA SECURITIES		2,972,940	3,000,000		1FE
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023		07/22/2013	MORGAN STANLEY		1,994,400	2,000,000		1FE
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		08/20/2013	RBS SECURITIES/GREENWICH		2,065,250	2,200,000	766	1Z
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		07/26/2013	Capital Interest		5,490	6,339		1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		08/26/2013	Capital Interest		5,568	2,605		1FM

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)
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2013	Capital Interest		5,574	7,713		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		07/26/2013	Capital Interest		11,519	6,261		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		08/26/2013	Capital Interest		11,583	10,429		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2013	Capital Interest		11,676	14,222		1FM
749607 AC 1	RLI CORP 4.875 09/15/2023		09/25/2013	JP MORGAN SECURITIES INC		997,140	1,000,000		2FE
756109 AP 9	REALTY INCOME 4.65 08/01/2023		07/09/2013	CITIGROUP		1,995,500	2,000,000		2FE
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		08/27/2013	AMHERST SECURITIES CORP		1,413,750	1,500,000	6,646	1Z
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		07/23/2013	RBS SECURITIES/GREENWICH		970,533	1,031,796	2,105	1FM
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044		08/15/2013	ROYAL BANK OF CANADA		928,750	1,000,000	417	1FE
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065		07/03/2013	BANC OF AMERICA SECURITIES		963,228	1,000,000	3,716	1FE
853254 AL 4	STANDARD CHART 5.20 01/26/2024	R	09/23/2013	BANC OF AMERICA SECURITIES		1,998,240	2,000,000		1FE
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023		09/03/2013	BANC OF AMERICA SECURITIES		1,999,280	2,000,000		1FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		07/17/2013	DEUTSCHE BANK		2,405,380	2,000,000	76,806	2FE
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024	R	08/05/2013	CS FIRST BOSTON		1,994,900	2,000,000		1FE
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023		09/24/2013	DEUTSCHE BANK		997,520	1,000,000		2FE
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		09/11/2013	JP MORGAN SECURITIES INC		2,990,280	3,000,000		2FE
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24	R	08/13/2013	DEUTSCHE BANK		972,700	1,000,000		1FE
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 07/15/2046		09/17/2013	WELLS FARGO BROKERAGE SERVICES		1,514,913	1,500,000	4,998	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					111,916,545	115,531,884	191,557	XXX
8399997.	Total - Bonds - Part 3					131,297,146	135,781,884	323,755	XXX
8399999.	Total - Bonds					131,297,146	135,781,884	323,755	XXX
Common Stocks - Industrial and Miscellaneous									
12673A 10 8	CYS INVESTMENTS INC		07/05/2013	INTERSTATE GROUP	10,000.000	82,335	XXX		L
12673A 10 8	CYS INVESTMENTS INC		07/09/2013	FRIEDMAN BILLINGS RAMSEY	4,000.000	33,378	XXX		L
12673A 10 8	CYS INVESTMENTS INC		07/10/2013	INTERSTATE GROUP	21,000.000	173,387	XXX		L
12673A 10 8	CYS INVESTMENTS INC		08/01/2013	INTERSTATE GROUP	4,000.000	31,935	XXX		L
12673A 10 8	CYS INVESTMENTS INC		08/02/2013	INTERSTATE GROUP	110,000.000	884,092	XXX		L
140661 10 9	CAPMARK FINANCIAL GROUP INC		07/17/2013	Liquidation	264.000	1,642	XXX		L
90187B 10 1	TWO HARBORS INVESTMENT CORP		08/15/2013	INTERSTATE GROUP	50,000.000	473,760	XXX		L
90187B 10 1	TWO HARBORS INVESTMENT CORP		08/16/2013	INTERSTATE GROUP	50,000.000	464,840	XXX		L
90187B 10 1	TWO HARBORS INVESTMENT CORP		08/19/2013	INTERSTATE GROUP	75,000.000	686,400	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					2,831,768	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					2,831,768	XXX	0	XXX
9799999.	Total - Common Stocks					2,831,768	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					2,831,768	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					134,128,914	XXX	323,755	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 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)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		07/25/2013	MBS Paydown 0.01254438		120	120	120	120		(0)		(0)		120			0	4	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		08/25/2013	MBS Paydown 0.01138099		2,327	2,327	2,326	2,319		(1)		(1)		2,327			0	93	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2013	MBS Paydown 0.01133402		94	94	94	94		(0)		(0)		94			0	4	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		07/25/2013	MBS Paydown 0.10367014		7,255	7,255	7,374	7,251		(414)		(414)		7,255			0	233	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		08/25/2013	MBS Paydown 0.10157724		2,093	2,093	2,127	2,092		(111)		(111)		2,093			0	77	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		09/25/2013	MBS Paydown 0.09791254		3,665	3,665	3,725	3,663		(203)		(203)		3,665			0	151	01/01/2035	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		09/01/2013	Sinking Fund Redemption 100.0.		83,848	83,848	89,384	85,980		(372)		(372)		83,848			0	7,127	09/01/2019	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2013	Sinking Fund Redemption 100.0.		35,295	35,295	35,295	35,294		0		0		35,295			0	1,567	02/27/2027	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		09/15/2013	Sinking Fund Redemption 100.0.		28,571	28,571	28,571	28,571		(0)		(0)		28,571			0	171	12/15/2030	1
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		07/01/2013	MBS Paydown 0.023284685		15,484	15,484	15,484	15,484		-		0		15,484			0	976	01/01/2016	1
0599999.	Total - Bonds - U.S. Government					178,752	178,752	184,501	180,867	0	(1,101)	0	(1,101)	0	178,752	0	0	0	10,403	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		07/01/2013	MBS Paydown 0.96127387		31,179	31,179	31,179	31,179		-		0		31,179			0	153	02/01/2042	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		08/01/2013	MBS Paydown 0.95005823		22,431	22,431	22,431	22,431				0		22,431			0	164	02/01/2042	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2013	MBS Paydown 0.90900942		82,098	82,098	82,098	82,098		0		0		82,098			0	800	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		07/01/2013	MBS Paydown 0.99015115		3,185	3,185	3,177	3,177		0		0		3,185			0	16	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		08/01/2013	MBS Paydown 0.98013833		20,026	20,026	19,976	19,977		6		6		20,026			0	147	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2013	MBS Paydown 0.94718665		65,903	65,903	65,739	65,744		124		124		65,903			0	642	02/01/2042	1FE
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		07/15/2013	MBS Paydown 0.7825954		47,260	47,260	46,108	46,720		506		506		47,260			0	1,516	10/15/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		08/15/2013	MBS Paydown 0.73259007		50,005	50,005	48,786	49,434		542		542		50,005			0	1,834	10/15/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		09/15/2013	MBS Paydown 0.68864252		43,948	43,948	42,876	43,446		483		483		43,948			0	1,813	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		07/01/2013	MBS Paydown 0.987820265		24,359	24,359	24,359	24,359		(0)		(0)		24,359			0	85	07/01/2041	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		08/01/2013	MBS Paydown 0.979815795		16,009	16,009	16,009	16,009		(0)		(0)		16,009			0	93	07/01/2041	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		09/01/2013	MBS Paydown 0.975416385		8,799	8,799	8,799	8,799		(0)		(0)		8,799			0	72	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		07/01/2013	MBS Paydown 0.99144961		17,101	17,101	17,101	17,101				0		17,101			0	41	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		08/01/2013	MBS Paydown 0.97768194		27,535	27,535	27,535	27,535				0		27,535			0	131	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		09/01/2013	MBS Paydown 0.9679815		19,401	19,401	19,401	19,401				0		19,401			0	137	07/01/2041	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		08/01/2013	Partial Call 100.0		20,000	20,000	20,000	20,000				0		20,000			0	98	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2013	Partial Call 100.0									0					0	39	11/01/2041	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		07/01/2013	Partial Call 100.0		25,000	25,000	25,000	25,000				0		25,000			0	127	11/01/2041	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2013	Partial Call 100.0		40,000	40,000	40,000	40,000				0		40,000			0	403	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2013	Partial Call 100.0									0					0	13	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		07/01/2013	Partial Call 100.0		30,000	30,000	30,000	30,000				0		30,000			0	153	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2013	Partial Call 100.0		35,000	35,000	35,000	35,000				0		35,000			0	353	11/01/2041	1FE
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22		07/01/2013	Sinking Fund Redemption 100.0.		100,000	100,000	107,893	104,722		(3,516)		(3,516)		100,000			0	6,480	07/01/2022	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2013	Sinking Fund Redemption 100.0.		15,000	15,000	15,000	15,000		0		0		15,000			0	600	01/01/2030	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		09/01/2013	Partial Call 100.0		80,000	80,000	80,000	79,999		1		1		80,000			0	3,733	01/01/2030	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		08/01/2013	Partial Call 100.0		5,000	5,000	5,000	5,000				0		5,000			0	24	07/01/2041	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		09/01/2013	Partial Call 100.0		5,000	5,000	5,000	5,000				0		5,000			0	36	07/01/2041	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		06/25/2013	MBS Paydown 0.989823098		2,696	2,696	2,696	(1,966,139)				0		2,696			0	109	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		07/25/2013	MBS Paydown 0.984555963		10,534	10,534	10,534	10,534		(1)		(1)		10,534			0	114	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		08/25/2013	MBS Paydown 0.982039913		5,032	5,032	5,032	5,032		56		56		5,032			0	68	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		09/25/2013	MBS Paydown 0.980696473		2,687	2,687	2,687	2,687		(0)		(0)		2,687			0	36	08/25/2042	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					855,188	855,188	859,416	(1,110,756)	0	(1,801)	0	(1,801)	0	855,188	0	0	0	20,032	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	09/25/2013	MBS Paydown 0.311112351		406,848	406,848	384,980	395,352		43,798		43,798		406,848			0	1,717	03/25/2017	1FE
00173T AC 1	AMMC 2004-3A C CLO FLT 07/25/2016	R	07/25/2013	MBS Paydown 0.0		2,000,000	2,000,000	1,967,500	1,992,696		32,500		32,500		2,000,000			0	15,468	07/25/2016	1AM
00182E AJ 8	ANZ NAT INTL NZ 6.20 07/19/2013	R	07/19/2013	Maturity 100.0		7,000,000	7,000,000	6,993,420	6,999,925		817		817		7,000,000			0	434,000	07/19/2013	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		07/15/2013	MBS Paydown 0.939126703		9,197	9,197	9,197	9,195		(1)		(1)		9,197			0	105	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		08/15/2013	MBS Paydown 0.929935375		9,191	9,191	9,191	9,190		(1)		(1)		9,191			0	120	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		09/15/2013	MBS Paydown 0.920756077		9,179	9,179	9,179	9,178		(2)		(2)		9,179			0	136	12/15/2042	1FE
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
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		07/25/2013	MBS Paydown 0.37973938		36,873	36,873	32,310	34,343		1,073		1,073		36,873			0	68	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		08/25/2013	MBS Paydown 0.35907274		41,333	41,333	36,218	38,497		1,664		1,664		41,333			0	86	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		09/25/2013	MBS Paydown 0.343648683		30,848	30,848	27,031	28,731		1,248		1,248		30,848			0	72	08/25/2036	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		07/20/2013	MBS Paydown 0.954679787		3,941	3,941	3,941	3,941				0		3,941			0	125	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		08/20/2013	MBS Paydown 0.952709344		3,941	3,941	3,941	3,941				0		3,941			0	143	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		09/20/2013	MBS Paydown 0.9507389		3,941	3,941	3,941	3,941				0		3,941			0	161	12/20/2040	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		08/25/2013	MBS Paydown 0.24142938		34,500	34,500	32,279	32,279		1,348		1,348		34,500			0	81	06/25/2035	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2013	MBS Paydown 0.23858882		11,362	11,362	10,631	10,631		7		7		11,362			0	53	06/25/2035	1FM
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021		08/08/2013	Cash Tender 106.5		969,135	909,986	909,986	910,031		(48)		(48)		909,986		59,149	59,149	63,235	10/15/2021	2FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		07/25/2013	MBS Paydown 0.459142243		5,011	5,011	3,758	3,503		331		331		5,011			0	12	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		08/25/2013	MBS Paydown 0.457758214		1,384	1,384	1,038	968		9		9		1,384			0	4	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		09/25/2013	MBS Paydown 0.453317896		4,440	4,440	3,330	3,104		214		214		4,440			0	13	10/25/2046	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		07/26/2013	MBS Paydown 0.259747773		16,581	16,581	15,193	15,955		198		198		16,581			0	216	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		08/26/2013	MBS Paydown 0.247331864		37,248	37,248	34,128	35,841		834		834		37,248			0	552	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		09/26/2013	MBS Paydown 0.237323173		30,026	30,026	27,511	28,892		566		566		30,026			0	498	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		07/26/2013	MBS Paydown 0.282942808		39,297	39,297	38,412	38,585		553		553		39,297			0	1,261	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		08/26/2013	MBS Paydown 0.276241009		20,105	20,105	19,653	19,741		248		248		20,105			0	737	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		09/26/2013	MBS Paydown 0.262108523		42,397	42,397	41,444	41,629		630		630		42,397			0	1,749	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		07/26/2013	MBS Paydown 0.300982604		113,937	113,937	107,101	106,819		5,652		5,652		113,937			0	4,003	11/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		08/26/2013	MBS Paydown 0.300805374		1,418	1,418	1,333	1,329		9		9		1,418			0	57	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		09/26/2013	MBS Paydown 0.286777361		112,224	112,224	105,491	105,213		5,576		5,576		112,224			0	5,078	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		07/27/2013	MBS Paydown 0.321411591		34,747	34,747	33,791	33,688		472		472		34,747			0	1,216	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		08/27/2013	MBS Paydown 0.298835419		67,729	67,729	65,866	65,665		1,617		1,617		67,729			0	2,709	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		09/27/2013	MBS Paydown 0.285420955		40,243	40,243	39,137	39,017		792		792		40,243			0	1,811	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		07/26/2013	MBS Paydown 0.596598912		45,301	45,301	44,621	44,776		329		329		45,301			0	1,453	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		08/26/2013	MBS Paydown 0.569845579		53,507	53,507	52,704	52,886		422		422		53,507			0	1,962	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		09/26/2013	MBS Paydown 0.547777508		44,136	44,136	43,474	43,624		347		347		44,136			0	1,821	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		07/26/2013	MBS Paydown 0.25059435		57,239	57,239	56,810	56,965		249		249		57,239			0	2,003	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		08/26/2013	MBS Paydown 0.236069455		58,100	58,100	57,664	57,822		261		261		58,100			0	2,324	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		09/26/2013	MBS Paydown 0.23034511		22,897	22,897	22,726	22,788		72		72		22,897			0	1,030	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		07/26/2013	MBS Paydown 0.755514582		13,345	13,345	12,644	12,588				0		13,345			0	467	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		08/26/2013	MBS Paydown 0.748665359		13,698	13,698	12,979	12,921				0		13,698			0	479	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2013	MBS Paydown 0.741972802		13,385	13,385	12,682	12,625				0		13,385			0	468	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		07/26/2013	MBS Paydown 0.828941503		17,730	17,730	15,603	15,714		116		116		17,730			0	266	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		08/26/2013	MBS Paydown 0.826302186		7,918	7,918	6,968	7,018		60		60		7,918			0	135	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2013	MBS Paydown 0.808363637		53,816	53,816	47,358	47,697		3,464		3,464		53,816			0	1,035	01/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		07/26/2013	MBS Paydown 0.771706459		32,470	32,470	30,197	30,549		647		647		32,470			0	493	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		08/26/2013	MBS Paydown 0.762577467		18,258	18,258	16,980	17,178		269		269		18,258			0	316	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2013	MBS Paydown 0.738419076		48,317	48,317	44,935	45,459		1,946		1,946		48,317			0	939	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		07/26/2013	MBS Paydown 0.843985784		24,984	24,984	21,986	22,105		2,079		2,079		24,984			0	396	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		08/26/2013	MBS Paydown 0.831574046		37,235	37,235	32,767	32,945		3,490		3,490		37,235			0	671	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2013	MBS Paydown 0.818662229		38,735	38,735	34,087	34,272		4,019		4,019		38,735			0	778	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		07/20/2013	MBS Paydown 0.870919908		28,017	28,017	23,149	23,403		1,517		1,517		28,017			0	63	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		08/20/2013	MBS Paydown 0.861741477		18,357	18,357	15,167	15,334		371		371		18,357			0	47	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2013	MBS Paydown 0.855674069		12,135	12,135	10,026	10,136		278		278		12,135			0	35	11/20/2036	1FM
055921 AC 4	BMC SOFTWARE INC 4 12/01/22		09/10/2013	Cash Tender 101.5		1,015,000	1,000,000	992,320	992,725		7,599		7,599		1,000,000		15,000	15,000	36,750	12/01/2022	2FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		07/25/2013	MBS Paydown 0.48712336		30,198	30,198	21,289	20,494		(107)		(107)		30,198			0	1,065	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		08/25/2013	MBS Paydown 0.48120379		44,397	44,397	31,300	30,131		3,945		3,945		44,397			0	1,788	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2013	MBS Paydown 0.476288925		36,861	36,861	25,987	25,017		2,861		2,861		36,861			0	1,668	03/25/2036	1FM
059172 AA 4	BALT GAS & ELEC 6.125 07/01/2013		07/01/2013	Maturity 100.0		2,000,000	2,000,000	1,999,800	2,000,000		20		20		2,000,000			0	122,500	07/01/2013	2FE
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		07/10/2013	MBS Paydown 0.651068687		59,642	59,642	60,169	59,642				0		59,642			0	1,895	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		08/10/2013	MBS Paydown 0.550304893		201,528	201,528	203,307	201,528				0		201,528			0	7,318	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		09/10/2013	MBS Paydown 0.481182755		138,244	138,244	139,465	138,244				0		138,244			0	5,648	09/10/2045	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		07/25/2013	MBS Paydown 0.2877212		33,592	33,592	27,251	24,083		4,312		4,312		33,592			0	118	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		08/25/2013	MBS Paydown 0.27895706		43,821	43,821	35,550	31,416		7,482		7,482		43,821			0	175	05/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2013	MBS Paydown 0.27103761		39,597	39,597	32,123	28,388		6,507		6,507		39,597			0	178	05/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		08/25/2013	MBS Paydown 0.189676021		5,871	5,871	5,159	5,159		0		0		5,871			0	3	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		08/31/2013	Book Value Adjustment					2,005,293				0		1,724		(1,724)	(1,724)		10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2013	MBS Paydown 0.17374062		191,225	191,225	168,039	168,039		(250)		(250)		191,225			0	998	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/30/2013	Book Value Adjustment					2,005,293				0		(1,851)		1,851	1,851		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/25/2013	MBS Paydown 0.0381935		3,442	3,442	3,042	3,266		(14)		(14)		3,442			0	62	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/25/2013	Pass-Through Loss			4	3					0		4		(4)	(4)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/31/2013	Book Value Adjustment					111,864				0		(4)		4	4		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2013	MBS Paydown 0.03746438		2,184	2,184	1,930	2,073		(9)		(9)		2,184			0	45	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2013	Pass-Through Loss			4	3					0		4		(4)	(4)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/31/2013	Book Value Adjustment					111,864				0		(4)		4	4		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2013	MBS Paydown 0.03701824		987	987	872	1,269		(6)		(6)		987			0	23	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2013	Pass-Through Loss			352	311					0		352		(352)	(352)	8	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/30/2013	Book Value Adjustment					111,864				0		(352)		352	352		11/25/2035	3FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		07/25/2013	MBS Paydown 0.14126354		5,767	5,767	5,478	6,293		(41)		(41)		5,767			0	196	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		07/25/2013	Pass-Through Loss			2,778	2,639					0					0	95	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		08/25/2013	MBS Paydown 0.13914431		4,000	4,000	3,800	4,916		(32)		(32)		4,000			0	156	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		08/25/2013	Pass-Through Loss			2,676	2,542					0					0	104	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2013	MBS Paydown 0.1377843		2,186	2,186	2,077	3,155		(21)		(21)		2,186			0	96	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2013	Pass-Through Loss			2,098	1,993					0					0	92	01/25/2037	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		07/25/2013	MBS Paydown 0.01426665		520	520	494	616		(10)		(10)		520			0	18	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		07/25/2013	Pass-Through Loss			320	304					0					0	11	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2013	MBS Paydown 0.01407682		474	474	450	418		(7)		(7)		474			0	18	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2013	Pass-Through Loss			96	91					0					0	4	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2013	MBS Paydown 0.0138941		545	545	518	402		(7)		(7)		545			0	24	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2013	Pass-Through Loss			3	3					0					0	0	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		07/25/2013	MBS Paydown 0.16355694		4,502	4,502	3,939	3,408		37		37		4,502			0	152	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		07/25/2013	Pass-Through Loss			89	78					0					0	3	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		08/25/2013	MBS Paydown 0.16085674		1,656	1,656	1,449	4,010		44		44		1,656			0	64	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		08/25/2013	Pass-Through Loss			3,744	3,276					0					0	144	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2013	MBS Paydown 0.15912367		2,511	2,511	2,197	2,573		28		28		2,511			0	109	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2013	Pass-Through Loss			955	836					0					0	41	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		07/26/2013	MBS Paydown 0.183719767		51,452	51,452	51,452	51,375		15		15		51,452			0	1,801	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		08/26/2013	MBS Paydown 0.173204969		47,317	47,317	47,317	47,246		16		16		47,317			0	1,893	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		09/26/2013	MBS Paydown 0.157260345		71,751	71,751	71,751	71,643		29		29		71,751			0	3,229	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		07/26/2013	MBS Paydown 0.690402787		135,438	135,438	128,666	130,486		4,107		4,107		135,438			0	4,739	08/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		08/26/2013	MBS Paydown 0.660380234		150,113	150,113	142,607	144,624		4,712		4,712		150,113			0	6,003	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		09/26/2013	MBS Paydown 0.639281479		105,494	105,494	100,219	101,637		3,175		3,175		105,494			0	4,745	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		07/26/2013	MBS Paydown 0.564567686		200,160	200,160	196,407	198,018		1,413		1,413		200,160			0	7,004	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		08/26/2013	MBS Paydown 0.518225239		231,712	231,712	227,368	229,233		1,811		1,811		231,712			0	9,266	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		09/26/2013	MBS Paydown 0.489274067		144,756	144,756	142,042	143,207		1,108		1,108		144,756			0	6,510	10/26/2036	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		07/26/2013	MBS Paydown 0.682156342		180,517	180,517	181,193	180,103		(659)		(659)		180,517			0	6,317	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		08/26/2013	MBS Paydown 0.643733808		192,113	192,113	192,833	191,673		(688)		(688)		192,113			0	7,683	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		09/26/2013	MBS Paydown 0.611368766		161,825	161,825	162,432	161,455		(531)		(531)		161,825			0	7,280	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		07/26/2013	Pass-Through Loss			5,702	3,276			(25)		(25)		20,452			0	200	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		07/31/2013	Book Value Adjustment					2,031,101				0		(20,452)			0		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		08/26/2013	Pass-Through Loss			9,602	5,518			(42)		(42)		9,602			0	384	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		08/31/2013	Book Value Adjustment					2,031,101				0		(9,602)			0		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2013	Pass-Through Loss			5,068	2,912			(22)		(22)		5,068			0	228	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/30/2013	Book Value Adjustment					2,031,101				0		(5,068)			0		08/26/2037	1FM
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		07/20/2013	MBS Paydown 0.919284048		7,921	7,921	7,921	7,921		0		0		7,921			0	120	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		08/20/2013	MBS Paydown 0.910927032		13,580	13,580	9,549	13,634		(1)		(1)		13,580			0	223	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		09/20/2013	MBS Paydown 0.902534896		13,637	13,637	9,607	13,692		(2)		(2)		13,637			0	267	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		08/25/2013	MBS Paydown 0.09198584		39,041	39,041	39,456	39,456		(160)		(160)		39,041			0	179	09/25/2033	2FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2013	MBS Paydown 0.09049682		31,269	31,269	31,602	31,602		(66)		(66)		31,269			0	287	09/25/2033	2FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		07/11/2013	MBS Paydown 0.09539016		143,696	143,696	137,389	143,351		1,627		1,627		143,696			0	16,399	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		09/11/2013	MBS Paydown 0.079122987		42,295	42,295	40,438	42,193		549		549		42,295			0	5,201	02/11/2044	1FM
07388Y AH 5	BSCMS 2007-PW16 AJ MEZ CSTR 06/11/2040		08/28/2013	BARCLAYS CAPITAL		922,500	1,000,000	903,750	906,585		4,338		4,338		908,088		14,412	14,412	29,523	06/11/2040	1Z
086516 AJ 0	BEST BUY CO 6.75 07/15/2013		07/15/2013	Maturity 100.0		3,000,000	3,000,000	2,994,720	2,999,964		522		522		3,000,000			0	217,500	07/15/2013	3FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		07/15/2013	MBS Paydown 0.980055939		2,088	2,088	2,088	2,088		0		0		2,088			0	68	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		08/15/2013	MBS Paydown 0.979000559		2,111	2,111	2,110	2,110		0		0		2,111			0	78	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		09/15/2013	MBS Paydown 0.97794518		2,111	2,111	2,110	2,110		0		0		2,111			0	88	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		07/25/2013	MBS Paydown 0.150167755		28,986	28,986	28,985	28,986				0		28,986			0	1,052	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		08/25/2013	MBS Paydown 0.141222707		44,725	44,725	44,725	44,725				0		44,725			0	1,854	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		09/25/2013	MBS Paydown 0.13062161		53,005	53,005	53,005	53,005				0		53,005			0	2,469	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		07/20/2013	Pass-Through Loss			1,790	1,754			20		20					0	31	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		08/20/2013	MBS Paydown 0.341040027		55	55	54	1,050		19		19		55			0	1	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		08/20/2013	Pass-Through Loss			1,657	1,624					0					0	33	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2013	MBS Paydown 0.339569137		2,206	2,206	2,162	1,354		24		24		2,206			0	49	06/20/2036	1FM
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		07/18/2013	MBS Paydown 0.826736444		16,522	16,522	16,516	16,573		(1)		(1)		16,522			0	481	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		08/18/2013	MBS Paydown 0.818188716		17,095	17,095	17,089	17,148		(3)		(3)		17,095			0	572	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		09/18/2013	MBS Paydown 0.809605036		17,167	17,167	17,161	17,220		(5)		(5)		17,167			0	645	10/18/2026	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		07/18/2013	MBS Paydown 0.877234164		9,009	9,009	9,008	9,008		0		0		9,009			0	221	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		08/18/2013	MBS Paydown 0.867849422		9,385	9,385	9,384	9,384		0		0		9,385			0	263	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		09/18/2013	MBS Paydown 0.858418429		9,431	9,431	9,430	9,430		0		0		9,431			0	298	06/18/2027	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		07/18/2013	MBS Paydown 0.991		18,000	18,000	17,993	17,993		0		0		18,000			0	48	06/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		08/18/2013	MBS Paydown 0.982		18,000	18,000	17,993	17,993		0		0		18,000			0	97	06/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2013	MBS Paydown 0.973		18,000	18,000	17,993	17,993		0		0		18,000			0	145	06/18/2028	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		08/26/2013	MBS Paydown 0.955241673		93,992	93,992	93,992	93,776		(36)		(36)		93,992			0	3,595	01/26/2036	1FM
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		09/26/2013	MBS Paydown 0.879110034		159,876	159,876	159,876	159,509		(53)		(53)		159,876			0	6,881	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		07/26/2013	MBS Paydown 0.833014469		137,000	137,000	137,000	136,641		18		18		137,000			0	4,414	10/26/2035	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		08/26/2013	MBS Paydown 0.799396884		134,134	134,134	134,134	133,783		27		27		134,134			0	4,944	10/26/2035	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		09/26/2013	MBS Paydown 0.767176668		128,559	128,559	128,559	128,222		37		37		128,559			0	5,331	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		07/26/2013	MBS Paydown 0.722311455		17,987	17,987	17,987	17,159		589		589		17,987			0	577	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		08/26/2013	MBS Paydown 0.661689294		33,948	33,948	33,948	32,386		1,381		1,381		33,948			0	1,244	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		09/26/2013	MBS Paydown 0.643321498		10,286	10,286	10,286	9,813		275		275		10,286			0	424	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2013	Pass-Through Loss			(1)	(0)					0					0	261	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		08/26/2013	Pass-Through Loss			7	2			(0)		(0)		7		(7)	(7)	0	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		08/31/2013	Book Value Adjustment					790				0		(65)		65	65		11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		09/26/2013	Pass-Through Loss			1,488	452			(12)		(12)		732		(732)	(732)	61	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		09/30/2013	Book Value Adjustment					790				0		(674)		674	674		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		08/26/2013	MBS Paydown 0.987145491		17,225	17,225	17,225	17,186		(6)		(6)		17,225			0	633	09/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		09/26/2013	MBS Paydown 0.965364303		29,187	29,187	29,187	29,120		(13)		(13)		29,187			0	1,206	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		08/26/2013	Pass-Through Loss			5,887	5,739			(89)		(89)					0	216	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		09/26/2013	Pass-Through Loss			1,483	1,446			(26)		(26)					0	61	09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		07/26/2013	MBS Paydown 0.968731173		115,695	115,695	115,695	115,401		(40)		(40)		115,695			0	3,712	10/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		08/26/2013	MBS Paydown 0.934119632		128,063	128,063	128,063	127,738		(37)		(37)		128,063			0	4,696	10/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		09/26/2013	MBS Paydown 0.89969195		127,382	127,382	127,382	127,059		(29)		(29)		127,382			0	5,255	10/26/2035	1FM
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35		07/26/2013	MBS Paydown 0.0		43,640	43,640	9,819	30,610		21,222		21,222		43,640			0	778	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		07/26/2013	MBS Paydown 0.493534315		40,157	40,157	40,157	40,055		20		20		40,157			0	1,287	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		08/26/2013	MBS Paydown 0.468081496		39,197	39,197	39,197	39,097		23		23		39,197			0	1,436	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		09/26/2013	MBS Paydown 0.443238453		38,258	38,258	38,258	38,160		27		27		38,258			0	1,577	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		07/26/2013	MBS Paydown 0.73969715		45,919	45,919	45,919	45,786		24		24		45,919			0	1,337	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		08/26/2013	MBS Paydown 0.709269084		46,251	46,251	46,251	46,117		29		29		46,251			0	1,539	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		09/26/2013	MBS Paydown 0.679908275		44,628	44,628	44,628	44,499		26		26		44,628			0	1,671	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		07/26/2013	MBS Paydown 0.505913096		10,110	10,110	10,110	10,067		4		4		10,110			0	353	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		08/26/2013	MBS Paydown 0.500728713		3,111	3,111	3,111	3,098		1		1		3,111			0	125	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		09/26/2013	MBS Paydown 0.475542103		15,112	15,112	15,112	15,049		8		8		15,112			0	682	07/26/2037	2FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		07/26/2013	Pass-Through Loss			344	312			15		15		344		(344)	(344)	12	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		07/31/2013	Book Value Adjustment					11,603				0		(344)		344	344		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		08/26/2013	Pass-Through Loss			5,170	4,681			219		219		5,170		(5,170)	(5,170)	207	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		08/31/2013	Book Value Adjustment					11,603				0		(5,170)		5,170	5,170		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2013	Pass-Through Loss			690	624			29		29		690		(690)	(690)	31	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/30/2013	Book Value Adjustment					11,603				0		(690)		690	690		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		07/26/2013	MBS Paydown 0.751070502		64,345	64,345	64,345	64,187		18		18		64,345			0	2,081	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		08/26/2013	MBS Paydown 0.722413162		64,479	64,479	64,479	64,320		23		23		64,479			0	2,385	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		09/26/2013	MBS Paydown 0.68858413		76,115	76,115	76,115	75,928		33		33		76,115			0	3,166	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		07/26/2013	Pass-Through Loss		414	2,474	1,890			(198)		(198)		414			0	79	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		08/26/2013	Pass-Through Loss			7,758	5,928			(630)		(630)		3,152		(3,152)	(3,152)	284	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		08/31/2013	Book Value Adjustment					7,058				0		(3,726)		3,726	3,726		11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		09/26/2013	Pass-Through Loss			2,594	1,982			(220)		(220)		2,594		(2,594)	(2,594)	107	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		09/30/2013	Book Value Adjustment					7,058				0		(2,011)		2,011	2,011		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		07/26/2013	MBS Paydown 0.857562076		43,448	43,448	43,448	43,363		5		5		43,448			0	1,410	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		08/26/2013	MBS Paydown 0.835708327		37,151	37,151	37,151	37,078		6		6		37,151			0	1,379	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		09/26/2013	MBS Paydown 0.814282964		36,423	36,423	36,423	36,352		7		7		36,423			0	1,522	09/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		07/26/2013	MBS Paydown 0.10186531		10,093	10,093	10,093	9,771		11		11		10,093			0	353	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		08/25/2013	MBS Paydown 0.089955725		15,700	15,700	15,700	15,198		7		7		15,700			0	565	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		09/26/2013	MBS Paydown 0.069275438		27,262	27,262	27,262	26,390		514		514		27,262			0	1,241	12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		07/26/2013	MBS Paydown 0.943188785		66,250	66,250	66,250	66,099		(18)		(18)		66,250			0	2,028	08/26/2035	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		08/26/2013	MBS Paydown 0.919568898		33,068	33,068	33,068	32,993		(7)		(7)		33,068			0	1,156	08/26/2035	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		09/26/2013	MBS Paydown 0.847146993		101,391	101,391	101,391	101,160		(17)		(17)		101,391			0	3,989	08/26/2035	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		07/26/2013	MBS Paydown 0.33037882		84,397	84,397	35,127	59,262		29,856		29,856		84,397			0	1,371	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		07/26/2013	Pass-Through Loss			146	61					0		146		(146)	(146)	2	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		07/31/2013	Book Value Adjustment					185,968				0		(1,945)		1,945	1,945		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		08/26/2013	MBS Paydown 0.225097747		57,601	57,601	23,975	40,377		19,493		19,493		57,601			0	1,070	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		08/31/2013	Book Value Adjustment					185,968				0		6,402		(6,402)	(6,402)		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		09/26/2013	MBS Paydown 0.076676977		81,185	81,185	33,790	56,922		31,633		31,633		81,185			0	1,697	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		09/26/2013	Pass-Through Loss			19	8					0		19		(19)	(19)	0	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		09/30/2013	Book Value Adjustment					185,968				0		(4,859)		4,859	4,859		01/26/2036	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		07/26/2013	MBS Paydown 0.817115846		39,582	39,582	39,582	39,519		3		3		39,582			0	1,270	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		08/26/2013	MBS Paydown 0.790099842		59,098	59,098	59,098	59,004		6		6		59,098			0	2,167	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		09/26/2013	MBS Paydown 0.752327304		82,627	82,627	82,627	82,496		11		11		82,627			0	3,408	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		07/26/2013	MBS Paydown 0.065444994		6,932	6,932	6,980	5,218		(115)		(115)		6,932			0	232	01/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		08/26/2013	MBS Paydown 0.053215495		11,918	11,918	12,002	8,972		(223)		(223)		11,918			0	457	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		09/26/2013	MBS Paydown 0.044239755		8,747	8,747	8,809	6,585		(183)		(183)		8,747			0	377	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		07/26/2013	Pass-Through Loss			710	710			(5)		(5)					0	24	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2013	Pass-Through Loss			27	27			(0)		(0)					0	1	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		07/26/2013	MBS Paydown 0.32632245		13,696	13,696	13,696	13,589		53		53		13,696			0	479	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		08/26/2013	MBS Paydown 0.317473124		11,873	11,873	11,873	11,780		47		47		11,873			0	475	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		09/26/2013	MBS Paydown 0.305483302		16,087	16,087	16,087	15,961		70		70		16,087			0	724	06/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		07/26/2013	MBS Paydown 0.762720687		14,270	14,270	14,270	14,168		72		72		14,270			0	375	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		08/26/2013	MBS Paydown 0.677096373		18,168	18,168	18,168	18,037		97		97		18,168			0	546	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		09/26/2013	MBS Paydown 0.551125507		26,729	26,729	26,729	26,536		154		154		26,729			0	908	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		07/26/2013	MBS Paydown 0.225351526		617	617	617	607		(72)		(72)		617			0	21	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		08/26/2013	MBS Paydown 0.219480265		16,537	16,537	16,540	16,276		(34)		(34)		16,537			0	634	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		09/26/2013	MBS Paydown 0.207798684		32,903	32,903	32,909	32,383		(74)		(74)		32,903			0	1,419	02/26/2036	2FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		07/26/2013	Pass-Through Loss			611	611			(10)		(10)					0	21	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		08/26/2013	Pass-Through Loss			2,478	2,478			(49)		(49)					0	95	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		09/26/2013	Pass-Through Loss			594	594			(14)		(14)					0	26	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		07/26/2013	MBS Paydown 0.890331088		18,224	18,224	18,224	16,589		1,614		1,614		18,224			0	33	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		08/26/2013	MBS Paydown 0.877441865		13,534	13,534	13,534	12,320		227		227		13,534			0	27	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2013	MBS Paydown 0.861259097		16,992	16,992	16,992	15,468		520		520		16,992			0	38	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		07/26/2013	MBS Paydown 0.882543961		19,518	19,518	19,518	19,518				0		19,518			0	470	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		08/26/2013	MBS Paydown 0.86873953		14,495	14,495	14,495	14,495				0		14,495			0	396	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2013	MBS Paydown 0.851407694		18,198	18,198	18,198	18,198				0		18,198			0	556	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		07/26/2013	MBS Paydown 0.470230017		15,018	15,018	15,018	15,018		103		103		15,018			0	526	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		08/26/2013	MBS Paydown 0.410697547		13,120	13,120	13,120	13,120		90		90		13,120			0	525	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		09/26/2013	MBS Paydown 0.378488086		7,099	7,099	7,099	7,099		49		49		7,099			0	319	09/26/2037	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		07/15/2013	MBS Paydown 0.976801064		92,796	92,796	97,069	95,058		(2,801)		(2,801)		92,796			0	2,914	02/15/2040	1FE
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		08/15/2013	MBS Paydown 0.968660321		32,563	32,563	34,063	33,357		(981)		(981)		32,563			0	1,169	02/15/2040	1FE
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		09/15/2013	MBS Paydown 0.964137795		18,090	18,090	18,923	18,531		(545)		(545)		18,090			0	730	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		07/15/2013	MBS Paydown 0.976743922		93,024	93,024	93,803	93,484		(748)		(748)		93,024			0	2,921	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		08/15/2013	MBS Paydown 0.968583128		32,643	32,643	32,916	32,804		(261)		(261)		32,643			0	1,171	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		09/15/2013	MBS Paydown 0.964049462		18,135	18,135	18,286	18,224		(145)		(145)		18,135			0	732	02/15/2040	1FE
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		07/27/2013	MBS Paydown 0.983876718		64,493	64,493	61,208	61,208		5		5		64,493		-	0	21	12/27/2036	1FE
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		08/27/2013	MBS Paydown 0.949717504		136,637	136,637	129,677	129,677		7,360		7,360		136,637			0	90	12/27/2036	1FE
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		09/27/2013	MBS Paydown 0.911568974		152,594	152,594	144,821	144,821		551		551		152,594			0	100	12/27/2036	1FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		07/10/2013	Sinking Fund Redemption 100.0.		5,245	5,245	5,245	5,245				0		5,245			0	162	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		08/10/2013	Sinking Fund Redemption 100.0.		5,268	5,268	5,268	5,268				0		5,268			0	186	01/11/2027	2AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126650 AW 0	CVS CAREMARK 5.298 01/11/27		09/10/2013	Sinking Fund Redemption 100.0.		5,291	5,291	5,291	5,291				0		5,291			0	210	01/11/2027	2AM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		07/25/2013	Pass-Through Loss			5,079	5,079			(23)		(23)					0	151	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		08/25/2013	MBS Paydown 0.882353973		3,258	3,258	3,258	2,436		(21)		(21)		3,258			0	111	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		08/25/2013	Pass-Through Loss			1,468	1,468					0					0	50	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2013	MBS Paydown 0.879407373		1,182	1,182	1,181	1,519		(13)		(13)		1,182			0	45	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2013	Pass-Through Loss			1,765	1,765					0					0	67	05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		07/25/2013	MBS Paydown 0.810675691		18,963	18,963	16,522	16,373		883		883		18,963			0	610	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		08/25/2013	MBS Paydown 0.803348873		14,654	14,654	12,767	12,652		333		333		14,654			0	539	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2013	MBS Paydown 0.797706948		11,284	11,284	9,831	9,743		95		95		11,284			0	467	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		07/25/2013	MBS Paydown 0.218740962		30,206	30,206	26,543	26,417		1,417		1,417		30,206			0	930	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		08/25/2013	MBS Paydown 0.213912559		38,627	38,627	33,944	33,783		2,549		2,549		38,627			0	1,360	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		09/25/2013	MBS Paydown 0.209588851		34,590	34,590	30,396	30,252		2,132		2,132		34,590			0	1,370	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		07/25/2013	MBS Paydown 0.231434663		26,376	26,376	23,882	28,729		1,256		1,256		26,376			0	850	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		08/25/2013	MBS Paydown 0.226998918		26,614	26,614	24,099	28,989		1,304		1,304		26,614			0	981	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2013	MBS Paydown 0.221603957		32,370	32,370	29,310	35,258		2,175		2,175		32,370			0	1,342	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		07/25/2013	MBS Paydown 0.204200681		28,125	28,125	27,874	27,921		114		114		28,125			0	943	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		08/25/2013	MBS Paydown 0.198683154		12,078	12,078	11,970	11,990		50		50		12,078			0	453	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		09/25/2013	MBS Paydown 0.19093472		16,961	16,961	16,810	16,838		74		74		16,961			0	717	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		08/25/2013	MBS Paydown 0.965406017		83,297	83,297	78,039	81,026		3,575		3,575		83,297			0	387	08/25/2035	3FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		08/25/2013	Pass-Through Loss			3,188	2,987					0		3,188		(3,188)	(3,188)	15	08/25/2035	3FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		08/31/2013	Book Value Adjustment					2,342,188				0		(5,415)		5,415	5,415		08/25/2035	3FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2013	MBS Paydown 0.929620142		47,204	47,204	44,224	83,817		1,270		1,270		47,204			0	439	08/25/2035	3FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2013	Pass-Through Loss			42,261	39,593					0		42,261		(42,261)	(42,261)	393	08/25/2035	3FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/30/2013	Book Value Adjustment					2,342,188				0		(39,952)		39,952	39,952		08/25/2035	3FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		07/25/2013	MBS Paydown 0.510789844		24,840	24,840	20,741	22,079		615		615		24,840			0	48	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		08/25/2013	MBS Paydown 0.474211273		73,157	73,157	61,086	65,027		1,679		1,679		73,157			0	163	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		09/25/2013	MBS Paydown 0.425788831		96,845	96,845	80,865	86,083		3,628		3,628		96,845			0	242	06/25/2047	1FM
12707P AA 3	CABOT CORP 5.25 9/01/2013	R	09/01/2013	Maturity 100.0		2,000,000	2,000,000	1,988,460	1,999,753		981		981		2,000,000			0	105,000	09/01/2013	2FE
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		08/20/2013	MBS Paydown 0.911363636		30,682	30,682	30,682	30,682		0		0		30,682			0	1,370	02/20/2041	2AM
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2013	Paydown 100.0		500	500	586	555				0		500			0	3,850	06/30/2023	1
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		07/25/2013	MBS Paydown 0.58916846		16,665	16,665	12,863	13,011		440		440		16,665			0	40	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		08/25/2013	MBS Paydown 0.58083		16,677	16,677	12,873	13,020		494		494		16,677			0	46	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		09/25/2013	MBS Paydown 0.571392961		18,874	18,874	14,568	14,736		620		620		18,874			0	59	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		07/25/2013	MBS Paydown 0.262241		11,922	11,922	9,822	10,257		273		273		11,922			0	27	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		08/25/2013	MBS Paydown 0.25885093		18,645	18,645	15,361	16,040		465		465		18,645			0	48	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		09/25/2013	MBS Paydown 0.25432739		24,879	24,879	20,497	21,403		694		694		24,879			0	72	02/25/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		07/15/2013	MBS Paydown 0.963629424		1,256	1,256	1,256	1,256		0		0		1,256			0	42	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		08/15/2013	MBS Paydown 0.962368725		1,261	1,261	1,261	1,261		0		0		1,261			0	48	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		09/15/2013	MBS Paydown 0.961101087		1,268	1,268	1,268	1,268		0		0		1,268			0	54	12/15/2038	1FE
14912L 4C 2	CATERP FIN SERV MTN 6.20 09/30/2013		09/30/2013	Maturity 100.0		3,000,000	3,000,000	2,996,790	2,999,821		537		537		3,000,000			0	186,000	09/30/2013	1FE
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		07/25/2013	MBS Paydown 0.099523403		5,454	5,454	4,799	4,496		488		488		5,454			0	90	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		07/25/2013	Pass-Through Loss			550	484					0					0	9	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/25/2013	MBS Paydown 0.097810744		4,827	4,827	4,247	3,848		328		328		4,827			0	91	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/25/2013	Pass-Through Loss			311	274					0		142		(142)	(142)	6	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/31/2013	Book Value Adjustment					228,084				0		336		(336)	(336)		01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2013	MBS Paydown 0.09474695		7,800	7,800	6,864	6,883		1,135		1,135		7,800			0	165	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2013	Pass-Through Loss			1,391	1,224					0		1,391		(1,391)	(1,391)	29	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/30/2013	Book Value Adjustment					228,084				0		(1,884)		1,884	1,884		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		07/25/2013	MBS Paydown 0.08245935		1,560	1,560	1,361	1,319		63		63		1,560			0	55	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		08/25/2013	MBS Paydown 0.080892836		2,506	2,506	2,187	2,119		157		157		2,506			0	100	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2013	MBS Paydown 0.079365872		2,443	2,443	2,132	2,065		135		135		2,443			0	110	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		07/25/2013	MBS Paydown 0.680484174		38,584	38,584	30,288	29,438		5,510		5,510		38,584			0	1,139	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		07/25/2013	Pass-Through Loss			3,038	2,385					0					0	90	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		08/25/2013	MBS Paydown 0.66173997		51,012	51,012	40,044	39,334		10,283		10,283		51,012			0	1,641	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		08/25/2013	Pass-Through Loss			4,602	3,613					0					0	148	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		09/25/2013	MBS Paydown 0.645242238		40,718	40,718	31,963	34,620		8,204		8,204		40,718			0	1,402	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		09/25/2013	Pass-Through Loss			8,231	6,461					0					0	283	09/25/2036	1FM
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		06/21/2013	Paydown 101.0		19,650					(117)		(117)				19,650	19,650		05/24/2017	3FE
172967 CQ 2	CITIGROUP INC 5.00 09/15/2014		09/10/2013	CITIGROUP		7,062,960	6,804,000	6,755,964	6,796,856		3,990		3,990		6,798,005		264,956	264,956	338,310	09/15/2014	2FE
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		07/25/2013	MBS Paydown 0.838341975		34,205	34,205	33,884	33,668		5		5		34,205			0	1,097	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		08/25/2013	MBS Paydown 0.698288689		420,160	420,160	416,221	413,565		4,857		4,857		420,160			0	15,400	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		09/25/2013	MBS Paydown 0.465072866		699,647	699,647	693,088	688,666		9,067		9,067		699,647			0	28,816	10/25/2035	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		07/25/2013	MBS Paydown 0.12242978		11,238	11,238	10,170	10,180		103		103		11,238			0	178	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		08/25/2013	MBS Paydown 0.12204332		2,319	2,319	2,098	2,100		25		25		2,319			0	42	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		09/25/2013	MBS Paydown 0.121644816		2,391	2,391	2,164	2,166		26		26		2,391			0	49	03/25/2034	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		07/25/2013	MBS Paydown 0.642357884		8,225	8,225		7,354		206		206		8,225			0	17	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		09/25/2013	MBS Paydown 0.639703719		3,318	3,318	2,733	2,966		167		167		3,318			0	9	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		07/25/2013	MBS Paydown 0.821902012		68,833	68,833	67,628	68,107		189		189		68,833			0	2,385	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		08/25/2013	MBS Paydown 0.791809631		90,277	90,277	88,697	89,325		434		434		90,277			0	3,574	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2013	MBS Paydown 0.786612528		15,591	15,591	15,318	15,427		88		88		15,591			0	694	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		07/25/2013	MBS Paydown 0.617713119		33,883	33,883	29,309	31,735		1,374		1,374		33,883			0	1,141	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		08/25/2013	MBS Paydown 0.599623711		36,179	36,179	31,295	33,885		1,590		1,590		36,179			0	1,393	09/25/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2013	MBS Paydown 0.579887218		39,473	39,473	34,144	36,971		1,884		1,884		39,473			0	1,710	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49 FD		09/10/2013	MBS Paydown 0.630312999		1,478,748	1,478,748	1,397,244	1,466,864		15,862		15,862		1,478,748			0	64,076	12/10/2049	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		07/25/2013	MBS Paydown 0.100635252		25,892	25,892	25,180	15,786		9,332		9,332		25,892			0	906	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		08/25/2013	MBS Paydown 0.093158948		7,476	7,476	7,271	4,558		1,789		1,789		7,476			0	299	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		09/25/2013	MBS Paydown 0.091244453		1,915	1,915	1,862	1,167		102		102		1,915			0	86	04/25/2037	5FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		07/25/2013	MBS Paydown 0.755137504		34,004	34,004	32,700	32,807		899		899		34,004			0	1,196	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		08/25/2013	MBS Paydown 0.745267704		29,609	29,609	28,474	28,567		864		864		29,609			0	1,188	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2013	MBS Paydown 0.733418116		35,549	35,549	34,186	34,298		1,021		1,021		35,549			0	1,603	06/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		07/25/2013	MBS Paydown 0.524119032		27,242	27,242	27,242	27,200		(3)		(3)		27,242			0	981	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		08/25/2013	MBS Paydown 0.515433854		34,741	34,741	34,741	34,687		(11)		(11)		34,741			0	1,432	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		09/25/2013	MBS Paydown 0.508705879		26,912	26,912	26,912	26,870		44		44		26,912			0	1,248	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		07/25/2013	MBS Paydown 0.373061894		23,564	23,564	22,622	22,774		538		538		23,564			0	708	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		08/25/2013	MBS Paydown 0.360896162		36,497	36,497	35,037	35,273		952		952		36,497			0	1,253	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		09/25/2013	MBS Paydown 0.349413536		34,448	34,448	33,070	33,293		1,017		1,017		34,448			0	1,326	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		07/25/2013	MBS Paydown 0.676566475		64,062	64,062	63,101	63,314		428		428		64,062			0	2,242	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		08/25/2013	MBS Paydown 0.65328995		93,106	93,106	91,710	92,020		700		700		93,106			0	3,724	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		09/25/2013	MBS Paydown 0.6370437		64,985	64,985	64,010	64,227		465		465		64,985			0	2,924	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		07/25/2013	MBS Paydown 0.218868079		86,817	86,817	86,682	86,534		126		126		86,817			0	2,799	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		08/25/2013	MBS Paydown 0.20313047		62,950	62,950	62,852	62,745		112		112		62,950			0	2,320	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		09/25/2013	MBS Paydown 0.185723775		69,627	69,627	69,518	69,400		141		141		69,627			0	2,889	12/25/2035	1FM
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		08/28/2013	RBS SECURITIES/GREENWICH		3,153,188	3,350,000	3,285,957	3,286,690		3,007		3,007		3,288,965		(135,777)	(135,777)	47,668	04/15/2047	1Z
1912EQ AC 6	COCA-COLA HBC BV 5.125 09/17/2013	R	09/17/2013	Maturity 100.0		1,000,000	1,000,000	990,830	999,755		818		818		1,000,000			0	51,250	09/17/2013	2FE
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046		07/10/2013	MBS Paydown 0.320819095		5,821,939	5,821,939	5,615,677	5,764,614		65,285		65,285		5,821,939			0	180,267	12/10/2046	1FM
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046		08/10/2013	MBS Paydown 0.320578559		2,062	2,062	1,989	2,042		30		30		2,062			0	73	12/10/2046	1FM
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046		09/10/2013	MBS Paydown 0.0		2,747,999	2,747,999	2,650,642	2,720,942		43,418		43,418		2,747,999			0	109,398	12/10/2046	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		07/25/2013	MBS Paydown 0.329146918		26,108	26,108	26,282	26,165		(134)		(134)		26,108			0	838	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		08/25/2013	MBS Paydown 0.323053291		12,187	12,187	12,269	12,214		(57)		(57)		12,187			0	447	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		09/25/2013	MBS Paydown 0.320158592		5,789	5,789	5,828	5,802		(22)		(22)		5,789			0	239	06/25/2033	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		07/25/2013	MBS Paydown 0.75400576		101,218	101,218	101,598	100,363		(4)		(4)		101,218			0	3,245	06/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		08/25/2013	MBS Paydown 0.70512621		97,759	97,759	98,126	96,933		22		22		97,759			0	3,582	06/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		09/25/2013	MBS Paydown 0.65795008		94,352	94,352	94,706	93,555		50		50		94,352			0	3,889	06/25/2035	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		07/15/2013	MBS Paydown 0.0		61,582	61,582	60,152	61,582				0		61,582			0	1,892	02/15/2040	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	07/18/2013	MBS Paydown 0.833333371		8,333	8,333	8,330	8,331		0		0		8,333			0	240	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	08/18/2013	MBS Paydown 0.825		8,333	8,333	8,330	8,331		0		0		8,333			0	274	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	09/18/2013	MBS Paydown 0.8166667		8,333	8,333	8,330	8,331		0		0		8,333			0	309	11/18/2026	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	07/18/2013	MBS Paydown 0.91666667		8,333	8,333	8,330	8,330		0		0		8,333			0	185	09/18/2027	1FE

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

1	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)
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	08/18/2013	MBS Paydown 0.90833333		8,333	8,333	8,330	8,330		0		0		8,333			0	212	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	09/18/2013	MBS Paydown 0.9		8,333	8,333	8,330	8,330		0		0		8,333			0	238	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	07/18/2013	MBS Paydown 0.975		8,333	8,333	8,333	8,333				0		8,333			0	59	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	08/18/2013	MBS Paydown 0.96666667		8,333	8,333	8,333	8,333				0		8,333			0	81	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	09/18/2013	MBS Paydown 0.958333333		8,333	8,333	8,333	8,333				0		8,333			0	102	04/18/2028	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		07/25/2013	MBS Paydown 0.643707158		41,302	41,302	27,259	26,891		3,806		3,806		41,302			0	85	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		08/25/2013	MBS Paydown 0.631408429		49,195	49,195	32,469	32,030		7,113		7,113		49,195			0	116	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		09/25/2013	MBS Paydown 0.627382999		16,102	16,102	10,627	10,484		432		432		16,102			0	42	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/25/2013	MBS Paydown 0.538839701		9,475	9,475	7,249	10,862		190		190		9,475			0	20	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/25/2013	Pass-Through Loss			6,164	4,715					0		6,164		(6,164)	(6,164)	13	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2013	MBS Paydown 0.527456492		14,760	14,760	11,292	15,813		276		276		14,760			0	36	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2013	Pass-Through Loss			8,006	6,125					0		8,006		(8,006)	(8,006)	19	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/31/2013	Book Value Adjustment					759,373				0		(14,170)		14,170	14,170		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2013	MBS Paydown 0.518120876		18,671	18,671	14,283	12,968		226		226		18,671			0	51	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		07/25/2013	MBS Paydown 0.618620786		37,893	37,893	36,697	36,744		294		294		37,893			0	30	06/25/2047	1Z
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		09/25/2013	MBS Paydown 0.586235602		48,578	48,578	47,045	47,104		755		755		48,578			0	64	06/25/2047	1Z
24702R AQ 4	DELL INC 4.625 04/01/2021		09/03/2013	BARCLAYS CAPITAL		942,500	1,000,000	995,410	996,164		278		278		996,239		(53,739)	(53,739)	43,038	04/01/2021	2FE
24702R AQ 4	DELL INC 4.625 04/01/2021		09/11/2013	UBS WARBURG		880,000	1,000,000	995,410	996,164		289		289		996,250		(116,250)	(116,250)	44,323	04/01/2021	2FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		09/15/2013	MBS Paydown 0.11713603		1,165	1,165	1,165	1,165				0		1,165			0	46	08/15/2030	1FM
250847 EE 6	DETROIT EDISON 6.4 10/01/13		09/20/2013	Make Whole Call 100.1777275		2,003,555	2,000,000	1,994,840	1,999,700		892		892		2,000,000		3,555	3,555	124,089	10/01/2013	1FE
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		07/25/2013	MBS Paydown 0.08051625		23,086	23,086	19,796	19,836		989		989		23,086			0	67	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		08/25/2013	MBS Paydown 0.077890066		17,070	17,070	14,638	14,667		460		460		17,070			0	57	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2013	MBS Paydown 0.07619594		11,012	11,012	9,443	9,462		333		333		11,012			0	41	03/25/2020	1FM
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		07/25/2013	MBS Paydown 0.9775		15,000	15,000		15,000		0		0		15,000			0	587	01/25/2042	2AM
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
285661 AD 6	ELEC DATA SYSTEM B 6.00 08/01/2013		08/01/2013	Maturity 100.0		1,000,000	1,000,000	972,420	999,695		2,123		2,123		1,000,000			0	60,000	08/01/2013	2FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2013	Sinking Fund Redemption 100.0.		28,463	28,463	28,463	28,463				0		28,463			0	1,483	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2013	Sinking Fund Redemption 100.0.		40,070	40,070	39,805	39,906		21		21		40,070			0	2,247	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		07/01/2013	Sinking Fund Redemption 100.0.		7,455	7,455	6,617	7,226		51		51		7,455			0	310	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		08/01/2013	Sinking Fund Redemption 100.0.		7,500	7,500	6,656	7,269		60		60		7,500			0	356	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2013	Sinking Fund Redemption 100.0.		7,544	7,544	6,696	7,312		69		69		7,544			0	403	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/25/2013	MBS Paydown 0.230834617		1,460	1,460	1,066	622		(1,032)		(1,032)		1,460			0	51	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/25/2013	Pass-Through Loss			231	169					0		231		(231)	(231)	8	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/31/2013	Book Value Adjustment					78,891				0		(231)		231	231		02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/25/2013	MBS Paydown 0.226531673		2,414	2,414	1,762	1,459		(19)		(19)		2,414			0	97	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/25/2013	Pass-Through Loss			1,554	1,134					0		1,554		(1,554)	(1,554)	62	02/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/31/2013	Book Value Adjustment					78,891				0		(1,554)		1,554	1,554		02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2013	MBS Paydown 0.223873837		1,868	1,868	1,363	901		(12)		(12)		1,868			0	84	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2013	Pass-Through Loss			583	425					0		583		(583)	(583)	26	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/30/2013	Book Value Adjustment					78,891				0		(583)		583	583		02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		07/25/2013	MBS Paydown 0.45972501		15,200	15,200	11,723	12,520		631		631		15,200			0	42	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		08/25/2013	MBS Paydown 0.44610055		27,249	27,249	21,016	22,445		1,526		1,526		27,249			0	86	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		09/25/2013	MBS Paydown 0.43240229		27,397	27,397	21,130	22,566		1,800		1,800		27,397			0	98	02/25/2036	1FM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Partial Make Whole Call 103.9898103		1,251,065	1,203,065	1,203,065	(655,813)				0		1,203,065		48,000	48,000	54,138	11/15/2013	2AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Sinking Fund Redemption 100.0.		(1,203,080)	(1,203,080)	(1,203,080)	(1,203,070)		6		6		(1,203,080)			0	(54,138)	11/15/2013	2AM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		07/26/2013	MBS Paydown 0.662844961		331,016	331,016	321,085	323,121		6,024		6,024		331,016			0	11,527	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		08/26/2013	MBS Paydown 0.620066224		342,230	342,230	331,963	334,068		6,616		6,616		342,230			0	13,621	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		09/26/2013	MBS Paydown 0.59792447		177,134	177,134	171,820	172,909		3,098		3,098		177,134			0	7,931	01/26/2037	1FM
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		07/15/2013	Sinking Fund Redemption 100.0.		2,196	2,196	2,196	2,196				0		2,196			0	56	03/15/2019	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		08/15/2013	Sinking Fund Redemption 100.0.		2,196	2,196	2,196	2,196				0		2,196			0	63	03/15/2019	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		09/15/2013	Sinking Fund Redemption 100.0.		2,196	2,196	2,196	2,196				0		2,196			0	71	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		07/25/2013	MBS Paydown 0.64542588		5,691	5,691	3,585	2,825		25		25		5,691			0	153	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		08/25/2013	MBS Paydown 0.639628727		11,594	11,594	7,304	5,756		1,679		1,679		11,594			0	348	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		09/25/2013	MBS Paydown 0.63474735		9,763	9,763	6,151	4,847		986		986		9,763			0	328	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		07/25/2013	MBS Paydown 0.666648701		16,789	16,789	11,878	11,458		273		273		16,789			0	41	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		08/25/2013	MBS Paydown 0.583142361		250,519	250,519	177,242	170,974		71,964		71,964		250,519			0	706	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		09/25/2013	MBS Paydown 0.562395447		62,241	62,241	44,035	42,478		8,274		8,274		62,241			0	197	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		07/25/2013	MBS Paydown 0.07120125		6,372	6,372	6,394	6,395		(26)		(26)		6,372			0	116	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		08/25/2013	MBS Paydown 0.070981108		2,642	2,642	2,651	2,651		(4)		(4)		2,642			0	55	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2013	MBS Paydown 0.07075977		2,656	2,656	2,665	2,666		(1)		(1)		2,656			0	62	12/25/2034	2FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		07/09/2013	Sinking Fund Redemption 100.0.		2,511	2,511	2,568	2,560		(2)		(2)		2,511			0	94	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		08/09/2013	Sinking Fund Redemption 100.0.		2,525	2,525	2,582	2,574		(2)		(2)		2,525			0	108	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2013	Sinking Fund Redemption 100.0.		2,538	2,538	2,596	2,588		(2)		(2)		2,538			0	122	10/09/2029	1FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045		08/28/2013	CITIGROUP		965,625	1,000,000	976,875	976,875		249		249		977,124		(11,499)	(11,499)	4,730	11/10/2045	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		07/20/2013	Sinking Fund Redemption 100.0.		18,933	18,933	18,933	18,933				0		18,933			0	739	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		08/20/2013	Sinking Fund Redemption 100.0.		19,024	19,024	19,024	19,024				0		19,024			0	848	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2013	Sinking Fund Redemption 100.0.		18,453	18,453	18,453	18,453				0		18,453			0	926	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		07/20/2013	Sinking Fund Redemption 100.0.		9,659	9,659	9,659	9,273		(97)		(97)		9,659			0	437	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		08/20/2013	Sinking Fund Redemption 100.0.		9,721	9,721	9,721	9,333		(108)		(108)		9,721			0	503	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		09/20/2013	Sinking Fund Redemption 100.0.		9,784	9,784	9,784	9,393		(117)		(117)		9,784			0	569	08/20/2018	3AM
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	07/17/2013	MBS Paydown 0.900000003		8,333	8,333	8,332	8,332		0		0		8,333			0	200	07/19/2027	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	08/17/2013	MBS Paydown 0.891666669		8,333	8,333	8,332	8,332		0		0		8,333			0	228	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	09/17/2013	MBS Paydown 0.883333336		8,333	8,333	8,332	8,332		0		0		8,333			0	257	07/19/2027	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	07/17/2013	MBS Paydown 0.975		8,333	8,333	8,333	8,333		0		0		8,333			0	52	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	08/17/2013	MBS Paydown 0.966666667		12,500	12,500	12,414	12,414		1		1		12,500			0	83	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/17/2013	MBS Paydown 0.958333333		12,500	12,500	12,414	12,414		2		2		12,500			0	114	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/19/2013	Consent Fee		345			1,460,716		2		2		345			0	114	04/17/2028	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		07/15/2013	MBS Paydown 0.0270296		3,004	3,004	3,096	3,006		(7)		(7)		3,004			0	124	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		08/15/2013	MBS Paydown 0.02545217		3,155	3,155	3,252	3,157		(8)		(8)		3,155			0	149	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		09/15/2013	MBS Paydown 0.02398812		2,928	2,928	3,019	2,930		(8)		(8)		2,928			0	155	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		07/25/2013	MBS Paydown 0.037139546		14,281	14,281	12,425	13,667		528		528		14,281			0	54	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		08/25/2013	MBS Paydown 0.034741357		14,389	14,389	12,519	13,770		608		608		14,389			0	62	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		09/25/2013	MBS Paydown 0.033256943		8,906	8,906	7,749	8,523		424		424		8,906			0	43	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		07/25/2013	MBS Paydown 0.213716732		8,514	8,514	8,471	8,453		0		0		8,514			0	258	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		08/25/2013	MBS Paydown 0.209530839		8,372	8,372	8,330	8,312		(0)		(0)		8,372			0	291	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2013	MBS Paydown 0.205371622		8,318	8,318	8,277	8,259		30		30		8,318			0	326	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		07/25/2013	MBS Paydown 0.13157816		5,491	5,491	4,819	5,008		126		126		5,491			0	176	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		08/25/2013	MBS Paydown 0.127932679		18,227	18,227	15,995	16,625		1,315		1,315		18,227			0	668	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		09/25/2013	MBS Paydown 0.11527804		63,273	63,273	55,522	57,709		5,555		5,555		63,273			0	2,610	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2013	MBS Paydown 0.9925		5,625	5,625	11,250	5,625		(0)		(0)		5,625			0	118	03/20/2043	1Z
415864 AH 0	HARSCO CORP 5.125 09/15/2013		09/15/2013	Maturity 100.0		1,000,000	1,000,000	997,130	999,926		253		253		1,000,000			0	51,250	09/15/2013	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		07/25/2013	MBS Paydown 0.699770876		18,874	18,874		16,680		555		555		18,874			0	64	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		08/25/2013	MBS Paydown 0.684779236		29,983	29,983	25,448	26,497		1,758		1,758		29,983			0	117	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		09/25/2013	MBS Paydown 0.670571858		28,415	28,415	24,117	25,111		1,769		1,769		28,415			0	124	01/25/2036	1FM
441812 KD 5	HOUSEHOLD FIN CO 4.75 07/15/2013		07/15/2013	Maturity 100.0		1,000,000	1,000,000	955,090	999,774		3,127		3,127		1,000,000			0	47,500	07/15/2013	1FE
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2013	Sinking Fund Redemption 100.0.		118,135	118,135	114,270	115,763		281		281		118,135			0	5,930	03/15/2023	1FE
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
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		07/25/2013	MBS Paydown 0.15527048		8,442	8,442	7,091	7,179		105		105		8,442			0	41	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		08/25/2013	MBS Paydown 0.1542857		5,909	5,909	4,963	5,024		84		84		5,909			0	33	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2013	MBS Paydown 0.15244762		11,028	11,028	9,264	9,378		172		172		11,028			0	69	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		07/25/2013	MBS Paydown 0.16796983		3,560	3,560	1,851	411		13		13		3,560			0	17	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		08/25/2013	MBS Paydown 0.166810079		3,479	3,479	1,809	402		13		13		3,479			0	19	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2013	MBS Paydown 0.16444239		7,103	7,103	3,694	821		26		26		7,103			0	45	08/25/2035	4FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		07/25/2013	MBS Paydown 0.285857396		7,388	7,388	4,359	625		4,459		4,459		7,388			0	237	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		08/25/2013	MBS Paydown 0.278468935		7,388	7,388	4,359	625		4,645		4,645		7,388			0	271	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		09/25/2013	MBS Paydown 0.271080473		7,388	7,388	4,359	625		4,919		4,919		7,388			0	305	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)
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		07/25/2013	MBS Paydown 0.387474166		1,248	1,248	949			27		27				1,248	1,248	2	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		07/31/2013	Book Value Adjustment					0				0		1,248		(1,248)	(1,248)		06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		09/25/2013	MBS Paydown 0.382170122		7,956	7,956	6,047			189		189		7,956			0	14	06/25/2039	6FE
45687A AB 8	INGERSOLL-RAND 6.00 08/15/2013	R	07/17/2013	Make Whole Call 100.429		3,012,870	3,000,000	2,998,710	2,999,964		182		182		3,000,000		12,870	12,870	166,000	08/15/2013	2FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		07/15/2013	MBS Paydown 0.767539949		8,178	8,178	8,177	8,177		0		0		8,178			0	182	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		08/15/2013	MBS Paydown 0.756628351		10,912	10,912	10,909	10,910		0		0		10,912			0	278	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		09/15/2013	MBS Paydown 0.747878828		8,750	8,750	8,748	8,748		1		1		8,750			0	251	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		07/15/2013	MBS Paydown 0.8887111		11,721	11,721	11,718	11,718		0		0		11,721			0	321	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		08/15/2013	MBS Paydown 0.881038776		15,345	15,345	15,341	15,341		0		0		15,345			0	481	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		09/15/2013	MBS Paydown 0.87130474		19,468	19,468	19,463	19,463		1		1		19,468			0	686	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		07/15/2013	MBS Paydown 0.984903165		2,242	2,242	2,240	2,241		0		0		2,242			0	42	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		08/15/2013	MBS Paydown 0.981514636		3,389	3,389	3,386	3,386		0		0		3,389			0	72	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		09/15/2013	MBS Paydown 0.976115199		5,399	5,399	5,396	5,396		1		1		5,399			0	130	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		07/15/2013	MBS Paydown 0.998081509		966	966	965	965		0		0		966			0	10	04/15/2067	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		08/15/2013	MBS Paydown 0.994959427		3,122	3,122	3,120	3,120		0		0		3,122			0	40	04/15/2067	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		09/15/2013	MBS Paydown 0.990283295		4,676	4,676	4,673	4,673		0		0		4,676			0	74	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		08/15/2013	MBS Paydown 0.999246225		1,508	1,508	1,507	1,507				0		1,508			0	3	03/15/2062	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		07/25/2013	MBS Paydown 0.2695741		59,052	59,052	52,409	52,536		5,570		5,570		59,052			0	1,015	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		08/25/2013	MBS Paydown 0.26430169		21,090	21,090	18,717	18,762		1,249		1,249		21,090			0	411	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		09/25/2013	MBS Paydown 0.2564787		31,292	31,292	27,772	27,839		2,511		2,511		31,292			0	683	07/25/2035	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		07/15/2013	MBS Paydown 0.070681019		34,120	34,120	30,996	33,697		706		706		34,120			0	1,428	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		08/15/2013	MBS Paydown 0.05694735		27,467	27,467	24,952	27,127		630		630		27,467			0	1,252	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		09/15/2013	MBS Paydown 0.0		113,895	113,895	103,466	112,482		3,950		3,950		113,895			0	6,240	07/15/2041	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		09/15/2013	MBS Paydown 0.978649194		149,456	149,456	150,670	149,373		(299)		(299)		149,456			0	5,753	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		07/15/2013	MBS Paydown 0.058158967		3,059	3,059	2,619	3,059		195		195		3,059			0	10	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		08/15/2013	MBS Paydown 0.0		116,318	116,318	99,597	116,318		7,429		7,429		116,318			0	452	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		07/25/2013	MBS Paydown 0.452668351		2,330	2,330	2,242	1,833		(19)		(19)		2,330			0	82	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		08/25/2013	MBS Paydown 0.448122111		6,819	6,819	6,562	5,365		538		538		6,819			0	273	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2013	MBS Paydown 0.442846516		7,913	7,913	7,614	6,226		783		783		7,913			0	356	12/25/2035	3FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		09/25/2013	MBS Paydown 0.35102446		8,058	8,058	6,607	6,607		4		4		8,058			0	18	03/25/2036	3AM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		07/25/2013	MBS Paydown 0.77281694		6,513	6,513	6,098	4,991		(165)		(165)		6,513			0	218	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		08/25/2013	MBS Paydown 0.76596026		11,986	11,986	11,222	10,509		(354)		(354)		11,986			0	459	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		08/25/2013	Pass-Through Loss			1,728	1,617					0					0	66	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		09/25/2013	MBS Paydown 0.75488937		20,771	20,771	19,447	16,967		1,688		1,688		20,771			0	896	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		09/25/2013	Pass-Through Loss			1,371	1,283					0					0	59	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		07/25/2013	MBS Paydown 0.54113529		66	66	49	6,982		(1,302)		(1,302)		66		-	0	2	11/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		07/25/2013	Pass-Through Loss			9,883	7,363					0		9,883		(9,883)	(9,883)	315	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		07/31/2013	Book Value Adjustment					766,467				0		(9,883)		9,883	9,883		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		08/25/2013	MBS Paydown 0.51759417		43,330	43,330	32,281	33,040		6,251		6,251		43,330			0	1,566	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		08/25/2013	Pass-Through Loss			3,753	2,796					0		3,753		(3,753)	(3,753)	136	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		08/31/2013	Book Value Adjustment					766,467				0		(1,844)		1,844	1,844		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		09/25/2013	MBS Paydown 0.49938031		36,134	36,134	26,920	25,563		5,553		5,553		36,134			0	1,452	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		09/25/2013	Pass-Through Loss			294	219					0		294		(294)	(294)	12	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		09/30/2013	Book Value Adjustment					766,467				0		(2,292)		2,292	2,292		11/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		07/25/2013	MBS Paydown 0.07755855		19,298	19,298	15,439	8,988		9,431		9,431		19,298			0	328	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		07/25/2013	Pass-Through Loss			1,805	1,444					0					0	31	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		08/25/2013	MBS Paydown 0.075631152		14,843	14,843	11,874	6,567		6,805		6,805		14,843			0	286	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		08/25/2013	Pass-Through Loss			576	461					0					0	11	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		09/25/2013	MBS Paydown 0.073121178		14,175	14,175	11,340	8,552		6,424		6,424		14,175			0	306	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		09/25/2013	Pass-Through Loss			5,905	4,724					0					0	128	06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		07/25/2013	MBS Paydown 0.301867575		15,520	15,520	12,300	12,643		294		294		15,520			0	35	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		08/25/2013	MBS Paydown 0.29585492		30,063	30,063	23,825	24,490		660		660		30,063			0	77	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		09/25/2013	MBS Paydown 0.290684988		25,850	25,850	20,486	21,057		692		692		25,850			0	74	07/25/2036	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		07/15/2013	MBS Paydown 0.711841593		1,062	1,062	1,027	1,060		119		119		1,062			0	33	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		08/15/2013	MBS Paydown 0.380525518		662,632	662,632	640,657	661,606		(665)		(665)		662,632			0	23,404	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		09/15/2013	MBS Paydown 0.379072378		2,906	2,906	2,810	2,902		65		65		2,906			0	115	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		07/12/2013	MBS Paydown 0.280393117		51,420	51,420	48,070	50,321		1,024		1,024		51,420			0	1,634	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		08/12/2013	MBS Paydown 0.271418786		19,618	19,618	18,340	19,199		231		231		19,618			0	712	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		09/12/2013	MBS Paydown 0.262364908		19,792	19,792	18,503	19,369		255		255		19,792			0	809	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		07/15/2013	MBS Paydown 0.715651518		666,899	666,899	625,773	650,526		15,383		15,383		666,899			0	21,140	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		08/15/2013	MBS Paydown 0.711647075		24,027	24,027	22,545	23,437		136		136		24,027			0	870	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		09/15/2013	MBS Paydown 0.707622224		24,149	24,149	22,660	23,556		152		152		24,149			0	984	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		07/25/2013	MBS Paydown 0.014366238		584	584	569	584				0		584			0	18	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2013	MBS Paydown 0.014180785		464	464	451	464				0		464			0	16	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2013	MBS Paydown 0.014000168		452	452	439	452				0		452			0	18	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		08/12/2013	MBS Paydown 0.636320036		1,136,626	1,136,626	1,132,877	1,133,982		728		728		1,136,626			0	43,857	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		07/27/2013	MBS Paydown 0.491403193		29,082	29,082	23,011	23,644		2,814		2,814		29,082			0	417	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		08/27/2013	MBS Paydown 0.484380006		35,116	35,116	27,785	28,551		5,893		5,893		35,116			0	573	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2013	MBS Paydown 0.47750464		34,377	34,377	27,201	27,950		5,775		5,775		34,377			0	628	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		07/26/2013	MBS Paydown 0.323777124		30,823	30,823	23,618	25,579		1,144		1,144		30,823			0	496	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		08/26/2013	MBS Paydown 0.313800082		49,885	49,885	38,225	41,398		4,024		4,024		49,885			0	913	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2013	MBS Paydown 0.302351736		57,242	57,242	43,861	47,503		3,055		3,055		57,242			0	1,175	03/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		07/26/2013	MBS Paydown 0.460276281		39,999	39,999	31,024	39,999				0		39,999			0	1,669	11/26/2036	2FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		07/26/2013	MBS Paydown 0.268870975		76,625	76,625	55,744	66,345		4,559		4,559		76,625			0	4,246	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		08/26/2013	MBS Paydown 0.257925364		65,674	65,674	47,778	56,863		3,458		3,458		65,674			0	4,159	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		09/26/2013	MBS Paydown 0.242064702		95,164	95,164	69,232	82,397		9,338		9,338		95,164			0	6,779	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		07/26/2013	MBS Paydown 0.235811598		49,476	49,476	46,878	48,238		(537)		(537)		49,476			0	1,400	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		08/26/2013	MBS Paydown 0.235282531		2,645	2,645	2,506	2,579		(25)		(25)		2,645			0	85	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		09/26/2013	MBS Paydown 0.226229478		45,265	45,265	42,889	44,133		(416)		(416)		45,265			0	1,639	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		07/27/2013	MBS Paydown 0.246854529		37,122	37,067	34,414	35,469		347		347		37,122			0	598	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		08/27/2013	MBS Paydown 0.233672433		65,910	65,910	61,194	63,070		2,610		2,610		65,910			0	1,210	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		09/27/2013	MBS Paydown 0.218575202		75,486	75,486	70,084	72,233		2,933		2,933		75,486			0	1,554	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		07/26/2013	MBS Paydown 0.457202946		22,717	22,717	22,461	22,461		132		132		22,717			0	766	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		08/26/2013	MBS Paydown 0.430024678		81,535	81,535	80,618	80,615		642		642		81,535			0	3,146	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		09/26/2013	MBS Paydown 0.41992005		30,314	30,314	29,973	29,972		213		213		30,314			0	1,314	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		07/26/2013	MBS Paydown 0.770903831		178,067	178,067	178,067	177,809		7		7		178,067			0	6,231	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		08/26/2013	MBS Paydown 0.736679353		165,065	165,065	165,065	164,825		14		14		165,065			0	6,602	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		09/26/2013	MBS Paydown 0.713657959		111,032	111,032	111,032	110,871		14		14		111,032			0	4,995	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		07/26/2013	MBS Paydown 0.59016422		269,215	269,215	272,616	271,349		(2,882)		(2,882)		269,215			0	9,418	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		08/26/2013	MBS Paydown 0.56394598		194,015	194,015	196,466	195,553		(1,958)		(1,958)		194,015			0	7,757	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		09/26/2013	MBS Paydown 0.547529218		121,484	121,484	123,019	122,447		(1,091)		(1,091)		121,484			0	5,464	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		07/26/2013	MBS Paydown 0.604085854		34,740	34,740	37,258	36,049		(763)		(763)		34,740			0	1,153	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		08/26/2013	MBS Paydown 0.579804604		48,563	48,563	52,083	50,393		(1,522)		(1,522)		48,563			0	1,841	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		09/26/2013	MBS Paydown 0.563647327		32,315	32,315	34,657	33,533		(736)		(736)		32,315			0	1,378	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		07/26/2013	MBS Paydown 0.67117554		109,470	109,470	101,670	102,617		1,803		1,803		109,470			0	1,718	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		08/26/2013	MBS Paydown 0.668606202		17,985	17,985	16,704	16,859		214		214		17,985			0	322	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		09/26/2013	MBS Paydown 0.649915288		130,836	130,836	121,514	122,646		3,746		3,746		130,836			0	2,630	06/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		07/25/2013	MBS Paydown 0.660012976		34,301	34,301	31,623	27,541		(242)		(242)		34,301			0	1,471	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		08/25/2013	MBS Paydown 0.656118858		25,312	25,312	23,335	20,323		(197)		(197)		25,312			0	1,233	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2013	MBS Paydown 0.654394667		11,207	11,207	10,332	8,998		(101)		(101)		11,207			0	611	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		07/26/2013	MBS Paydown 0.364542264		3,287	3,287	2,841	2,992		33		33		3,287			0	56	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		08/26/2013	MBS Paydown 0.356253858		14,923	14,923	12,897	13,582		886		886		14,923			0	292	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		09/26/2013	MBS Paydown 0.350156117		10,979	10,979	9,488	9,992		527		527		10,979			0	241	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		07/26/2013	MBS Paydown 0.451541484		32,181	32,181	25,449	27,494		1,811		1,811		32,181			0	449	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		08/26/2013	MBS Paydown 0.445600258		29,706	29,706	23,492	25,379		1,907		1,907		29,706			0	474	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2013	MBS Paydown 0.43215165		67,243	67,243	53,176	57,449		7,935		7,935		67,243		-	0	1,210	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		07/26/2013	Pass-Through Loss			5,137	1,154			(15)		(15)		1,368		(1,368)	(1,368)	72	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		07/31/2013	Book Value Adjustment					1,368				0		(1,368)		1,368	1,368		01/25/2039	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		08/26/2013	Pass-Through Loss			9,098	2,044			(26)		(26)		1,368		(1,368)	(1,368)	145	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		08/31/2013	Book Value Adjustment					1,368				0		(1,368)		1,368	1,368		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		09/26/2013	Pass-Through Loss			2,715	610			(8)		(8)		1,368		(1,368)	(1,368)	43	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		09/30/2013	Book Value Adjustment					1,368				0		(1,368)		1,368	1,368		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		07/26/2013	Pass-Through Loss			3,812	793					0					0	75	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		08/26/2013	Pass-Through Loss			9,322	1,938					0					0	207	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		09/26/2013	Pass-Through Loss			476	99					0					0	11	01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.382027505		13,608	13,608	13,608	13,531		20		20		13,608			0	519	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		07/31/2013	Book Value Adjustment					398,158				0		(13,577)		13,577	13,577		09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.366701787		15,518	15,518	15,518	15,430		(386)		(386)		15,518			0	678	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment					398,158				0		13,375		(13,375)	(13,375)		09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.358743735		8,058	8,058	8,058	8,012		13		13		8,058			0	392	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/30/2013	Book Value Adjustment					398,158				0		202		(202)	(202)		09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		07/26/2013	Pass-Through Loss			14,979	11,808			(580)		(580)		14,979		(14,979)	(14,979)	569	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		07/31/2013	Book Value Adjustment					17,156				0		(14,979)		14,979	14,979		09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		08/26/2013	Pass-Through Loss			4,277	3,371			(165)		(165)		4,277		(4,277)	(4,277)	186	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2013	Pass-Through Loss			8,571	6,757			(332)		(332)		8,571		(8,571)	(8,571)	415	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/30/2013	Book Value Adjustment					17,156				0		(12,848)		12,848	12,848		09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		07/26/2013	MBS Paydown 0.208628908		30,492	30,492	30,492	30,492				0		30,492			0	516	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		07/31/2013	Book Value Adjustment					569,957				0		(30,492)		30,492	30,492		01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		08/26/2013	MBS Paydown 0.189789137		48,715	48,715	48,715	48,715				0		48,715			0	942	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		08/31/2013	Book Value Adjustment					569,957				0		30,492		(30,492)	(30,492)		01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		09/26/2013	MBS Paydown 0.185134051		12,037	12,037	12,037	12,037				0		12,037			0	261	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		07/26/2013	Pass-Through Loss			14,236	4,613			(163)		(163)		6,135		(6,135)	(6,135)	241	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		07/31/2013	Book Value Adjustment					6,135				0		(6,135)		6,135	6,135		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		08/26/2013	Pass-Through Loss			13,986	4,532			(160)		(160)		6,135		(6,135)	(6,135)	270	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		08/31/2013	Book Value Adjustment					6,135				0		7,851		(7,851)	(7,851)		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/26/2013	Pass-Through Loss			39,413	12,772			386		386					0	854	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/30/2013	Book Value Adjustment					12,271				0		(13,986)		13,986	13,986		01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.237662624		14,276	14,276	14,276	14,185		30		30		14,276			0	485	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		07/31/2013	Book Value Adjustment					138,161				0		(14,323)		14,323	14,323		09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.21241986		13,252	13,252	13,252	13,168		(1,392)		(1,392)		13,252			0	513	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment					138,161				0		14,323		(14,323)	(14,323)		09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.186134656		13,800	13,800	13,800	13,712		(1,449)		(1,449)		13,800			0	600	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		07/26/2013	MBS Paydown 0.178563081		10,215	10,215	10,392	10,176		(8)		(8)		10,215			0	328	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		08/26/2013	MBS Paydown 0.161883852		16,012	16,012	16,289	15,951		(9)		(9)		16,012			0	582	01/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		09/26/2013	MBS Paydown 0.158254374		3,484	3,484	3,545	3,471		(2)		(2)		3,484			0	143	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.219519936		7,354	7,354	7,354	7,353		0		0		7,354			0	23	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		07/31/2013	Book Value Adjustment					314,079				0		(7,349)		7,349	7,349		09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.207994716		16,105	16,105	16,105	16,104		(385)		(385)		16,105			0	58	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment					314,079				0		7,349		(7,349)	(7,349)		09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.199622401		11,699	11,699	11,699	11,698		(280)		(280)		11,699			0	47	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		07/26/2013	Pass-Through Loss			7,392	2,307			(69)		(69)					0	23	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		08/26/2013	Pass-Through Loss			5,294	1,652			(50)		(50)					0	19	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/26/2013	Pass-Through Loss			4,675	1,459			(44)		(44)					0	19	09/26/2036	6*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		07/26/2013	MBS Paydown 0.304415824		17,656	17,656	17,656	17,567		16		16		17,656			0	669	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		07/31/2013	Book Value Adjustment					841,235				0		(17,641)		17,641	17,641		07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		08/26/2013	MBS Paydown 0.293925248		28,528	28,528	28,528	28,385		(262)		(262)		28,528			0	1,235	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		08/31/2013	Book Value Adjustment					841,235				0		17,165		(17,165)	(17,165)		07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		09/26/2013	MBS Paydown 0.290743499		8,653	8,653	8,653	8,609		3		3		8,653			0	422	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		09/30/2013	Book Value Adjustment					841,235				0		478		(478)	(478)		07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		07/26/2013	Pass-Through Loss			19,911	9,891			(489)		(489)		1,989		(1,989)	(1,989)	755	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		07/31/2013	Book Value Adjustment					1,990				0		(1,989)		1,989	1,989		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		08/26/2013	Pass-Through Loss			8,574	4,259			(211)		(211)		1,989		(1,989)	(1,989)	371	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		08/31/2013	Book Value Adjustment					1,990				0		(1,989)		1,989	1,989		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		09/26/2013	Pass-Through Loss			12,051	5,986			(296)		(296)		1,989		(1,989)	(1,989)	587	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		09/30/2013	Book Value Adjustment					1,990				0		(1,989)		1,989	1,989		07/26/2037	6FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		07/21/2013	MBS Paydown 0.350699582		1,800	1,800	1,800	1,800		11		11		1,800			0	37	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		08/21/2013	MBS Paydown 0.342574083		9,101	9,101	9,101	9,101		54		54		9,101			0	206	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2013	MBS Paydown 0.335899651		7,476	7,476	7,476	7,476		44		44		7,476			0	186	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		08/21/2013	Pass-Through Loss			6,458	1,980			(95)		(95)		6,453		(6,453)	(6,453)	145	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		08/31/2013	Book Value Adjustment					9,041				0		(6,648)		6,648	6,648		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/21/2013	Pass-Through Loss			15,527	4,760			(229)		(229)		9,035		(9,035)	(9,035)	350	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/30/2013	Book Value Adjustment					9,041				0		(8,845)		8,845	8,845		05/21/2036	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		07/26/2013	MBS Paydown 0.410460957		6,916	6,916	6,780	6,754		18		18		6,916			0	222	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		08/26/2013	MBS Paydown 0.407402898		6,658	6,658	6,528	6,502		77		77		6,658			0	244	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		09/26/2013	MBS Paydown 0.402925257		9,748	9,748	9,558	9,520		30		30		9,748			0	402	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		08/26/2013	Pass-Through Loss			2,622	787			(46)		(46)		2,622		(2,622)	(2,622)	96	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2013	Pass-Through Loss			87	26			(2)		(2)		87		(87)	(87)	4	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/30/2013	Book Value Adjustment					40,689				0		(2,710)		2,710	2,710		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		07/26/2013	MBS Paydown 0.280785693		27,366	27,366	27,366	26,858		(200)		(200)		27,366			0	878	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		08/26/2013	MBS Paydown 0.247625983		65,977	65,977	65,977	64,754		20		20		65,977			0	2,419	08/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2013	MBS Paydown 0.214981802		64,951	64,951	64,951	63,747		7		7		64,951			0	2,679	08/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		07/01/2013	Prior Period Adjustment									0		52		(52)	(52)		06/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		07/01/2013	Prior Period Adjustment									0		108		(108)	(108)		06/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		07/01/2013	Prior Period Adjustment									0		(134)		134	134		06/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		07/26/2013	Pass-Through Loss		(25)	4,019	1,058			43		43		3,994		(4,019)	(4,019)	129	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		07/31/2013	Book Value Adjustment					137,815				0		(4,032)		4,032	4,032		08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		08/26/2013	Pass-Through Loss			820	216			502		502		820		(820)	(820)	30	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		08/31/2013	Book Value Adjustment					137,815				0		288		(288)	(288)		08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2013	Pass-Through Loss			6,669	1,756			96		96		6,669		(6,669)	(6,669)	275	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/30/2013	Book Value Adjustment					137,815				0		(7,789)		7,789	7,789		08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/30/2013	Adjustment									0		25		(25)	(25)		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		07/26/2013	MBS Paydown 0.389827838		20,020	20,020	20,020	19,995		0		0		20,020			0	810	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		08/26/2013	MBS Paydown 0.376664867		32,378	32,378	32,378	32,339		0		0		32,378			0	1,496	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		09/26/2013	MBS Paydown 0.370924408		14,120	14,120	14,120	14,103		2		2		14,120			0	734	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		07/26/2013	Pass-Through Loss			11,879	3,233			0		0					0	470	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		07/31/2013	Book Value Adjustment					0				0		(2)		2	2		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		08/26/2013	Pass-Through Loss			2,288	623			0		0		2		(2)	(2)	104	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		08/31/2013	Book Value Adjustment					0				0		(2)		2	2		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		09/26/2013	Pass-Through Loss			2,590	705			0		0		2		(2)	(2)	132	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		07/26/2013	MBS Paydown 0.045216147		33,278	33,278	33,278	33,278				0		33,278			0	559	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		07/31/2013	Book Value Adjustment					122,021				0		(33,278)		33,278	33,278		09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		08/26/2013	MBS Paydown 0.041364292		7,560	7,560	7,560	7,560				0		7,560			0	144	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		08/31/2013	Book Value Adjustment					122,021				0		33,278		(33,278)	(33,278)		09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		09/26/2013	MBS Paydown 0.027515283		27,181	27,181	27,181	27,181				0		27,181			0	576	09/26/2035	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		07/26/2013	MBS Paydown 0.027532191		51,043	51,043	51,043	51,250		(321)		(321)		51,043			0	1,538	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		07/31/2013	Book Value Adjustment					92,027				0		(51,498)		51,498	51,498		04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		08/26/2013	MBS Paydown 0.009865606		26,059	26,059	26,059	26,165		(33,577)		(33,577)		26,059			0	896	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		08/31/2013	Book Value Adjustment					92,027				0		51,498		(51,498)	(51,498)		04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		09/26/2013	MBS Paydown 6.05268E-4		13,660	13,660	13,660	13,715		30,929		30,929		13,660			0	527	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		07/26/2013	Pass-Through Loss			24,451	4,106			(453)		(453)		24,451		(24,451)	(24,451)	737	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		07/31/2013	Book Value Adjustment					38,242		(3,899)		(3,899)		(24,451)		24,451	24,451		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		09/26/2013	Pass-Through Loss			5,053	848			(94)		(94)		5,053		(5,053)	(5,053)	195	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		09/30/2013	Book Value Adjustment					38,242				0		(5,053)		5,053	5,053		04/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment									0		(27,638)		27,638	27,638		06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		07/26/2013	MBS Paydown 0.191283004		22,762	22,762	20,761	30,366		(95)		(95)		22,762			0	590	06/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		09/26/2013	MBS Paydown 0.097885882		28,446	28,446	25,945	37,949		(119)		(119)		28,446			0	1,122	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		09/30/2013	Book Value Adjustment					108,089				0		27,638		(27,638)	(27,638)		06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		07/26/2013	MBS Paydown 0.007324497		34,410	26,722	26,722	26,722				0		34,410			0	875	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		07/31/2013	Book Value Adjustment					34,412				0		(26,722)		26,722	26,722		12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		08/31/2013	Book Value Adjustment					34,412				0		26,722		(26,722)	(26,722)		12/26/2036	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		08/26/2013	MBS Paydown 0.974843513		7,547	7,547	7,547	7,539		(4)		(4)		7,547			0	282	12/26/2036	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		09/26/2013	MBS Paydown 0.85534036		35,851	35,851	35,851	35,815		(21)		(21)		35,851			0	1,509	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/26/2013	Pass-Through Loss			10,996	2,167			146		146		8,253		(8,253)	(8,253)	314	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/31/2013	Book Value Adjustment					52,051				0		(8,658)		8,658	8,658		06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		08/26/2013	Pass-Through Loss			18	4			12		12		18		(18)	(18)	1	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		08/31/2013	Book Value Adjustment					52,051				0		813		(813)	(813)		06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2013	Pass-Through Loss			4,763	939			85		85		4,763		(4,763)	(4,763)	174	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/30/2013	Book Value Adjustment					52,051				0		(5,218)		5,218	5,218		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		07/26/2013	MBS Paydown 0.453011291		62,370	62,370	60,616	58,897		920		920		62,370			0	2,160	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		08/26/2013	MBS Paydown 0.448766477		23,346	23,346	22,690	22,046		1,054		1,054		23,346			0	939	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2013	MBS Paydown 0.428369789		112,182	112,182	109,027	105,934		1,297		1,297		112,182			0	5,137	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		07/26/2013	MBS Paydown 0.361988225		6,704	6,704	6,704	6,663		12		12		6,704			0	235	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		08/26/2013	MBS Paydown 0.354229798		7,607	7,607	7,607	7,560		15		15		7,607			0	304	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2013	MBS Paydown 0.343273758		10,742	10,742	10,742	10,676		25		25		10,742			0	483	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		07/26/2013	Pass-Through Loss			3,646	2,865					0					0	128	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		08/26/2013	Pass-Through Loss			2,776	2,181					0					0	111	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		09/26/2013	Pass-Through Loss			3,938	3,094					0					0	177	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		02/26/2013	MBS Paydown 0.395787568		2,311		2,311					0		2,311			0	214	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2013	MBS Paydown 0.387660335									0					0	401	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		04/26/2013	MBS Paydown 0.383508813			(18,792)						0					0	273	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		05/26/2013	MBS Paydown 0.378032419		2,311	18,793	(2,311)					0		(2,311)			0	450	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		07/26/2013	MBS Paydown 0.36196833		18,845	23,467	23,467	23,350		20		20		23,467			0	787	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		08/26/2013	MBS Paydown 0.354209008		26,627	26,627	26,627	26,493		28		28		26,627			0	1,020	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2013	MBS Paydown 0.343251705		37,601	37,601	37,601	37,413		49		49		37,601			0	1,621	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		07/26/2013	Pass-Through Loss			12,764	11,862			(74)		(74)					0	428	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		08/26/2013	Pass-Through Loss			9,718	9,031			(56)		(56)					0	373	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		09/26/2013	Pass-Through Loss			13,784	12,810			(80)		(80)					0	594	02/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		07/26/2013	MBS Paydown 0.092581819		41,440	41,440	41,440	41,440				0		41,440			0	984	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		08/26/2013	MBS Paydown 0.003283707		21,336	21,336	21,336	21,336				0		21,336			0	576	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		09/26/2013	MBS Paydown 0.0		785	785	785	785				0		785			0	24	11/26/2037	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		09/26/2013	MBS Paydown 0.936744205		45,341	45,341	40,600	45,341		619		619		45,341			0	1,381	11/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		07/26/2013	Pass-Through Loss			2,755	853			123		123		2,755		(2,755)	(2,755)	66	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		07/31/2013	Book Value Adjustment					428,995				0		(2,755)		2,755	2,755		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		08/26/2013	Pass-Through Loss			3,356	1,039			150		150		3,356		(3,356)	(3,356)	91	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		08/31/2013	Book Value Adjustment					428,995				0		(3,356)		3,356	3,356		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2013	Pass-Through Loss			10,610	3,285			473		473		10,610		(10,610)	(10,610)	323	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/30/2013	Book Value Adjustment					428,995				0		(10,610)		10,610	10,610		11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		07/26/2013	MBS Paydown 0.93272331		6,302	6,302	6,302	6,279		7		7		6,302			0	218	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		08/26/2013	MBS Paydown 0.932519377		49	49	49	49		11		11		49			0	2	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		09/26/2013	MBS Paydown 0.87942546		12,806	12,806	12,806	12,760		2		2		12,806			0	570	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		07/26/2013	Pass-Through Loss			2,288	422			(22)		(22)		2,288		(2,288)	(2,288)	79	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		07/31/2013	Book Value Adjustment					8,020				0		(2,288)		2,288	2,288		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		08/26/2013	Pass-Through Loss			4,914	906			(47)		(47)		4,914		(4,914)	(4,914)	194	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		08/31/2013	Book Value Adjustment					8,020				0		(4,914)		4,914	4,914		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2013	Pass-Through Loss			2,062	380			(20)		(20)		2,062		(2,062)	(2,062)	92	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/30/2013	Book Value Adjustment					8,020				0		(2,062)		2,062	2,062		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		07/26/2013	MBS Paydown 0.15378969		3,441	3,441	3,441	3,441				0		3,441			0	101	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		08/26/2013	MBS Paydown 0.147245351		5,565	5,565	5,565	5,565				0		5,565			0	184	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		09/26/2013	MBS Paydown 0.142221964		4,272	4,272	4,272	4,272				0		4,272			0	159	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		07/26/2013	MBS Paydown 0.784389973		26,390	26,390	26,390	26,344		2		2		26,390			0	850	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		08/26/2013	MBS Paydown 0.761602201		47,854	47,854	47,854	47,771		4		4		47,854			0	1,764	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		09/26/2013	MBS Paydown 0.754419591		15,083	15,083	15,083	15,057		2		2		15,083			0	625	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		07/26/2013	Pass-Through Loss			5,005	4,979			(196)		(196)					0	161	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		08/26/2013	Pass-Through Loss			4,249	4,227			(166)		(166)					0	156	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		09/26/2013	Pass-Through Loss			1,763	1,754			(69)		(69)					0	73	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		07/26/2013	MBS Paydown 0.338718847		19,576	19,576	19,576	19,444		51		51		19,576			0	666	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		08/26/2013	MBS Paydown 0.330488155		12,346	12,346	12,346	12,263		27		27		12,346			0	480	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		09/26/2013	MBS Paydown 0.322013132		12,713	12,713	12,713	12,627		31		31		12,713			0	557	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		07/26/2013	Pass-Through Loss			3,426	2,916					0					0	117	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		07/31/2013	Book Value Adjustment					0				0		(60)		60	60		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		08/26/2013	Pass-Through Loss			1,318	1,122					0		1,203		(1,203)	(1,203)	51	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		08/31/2013	Book Value Adjustment					0				0		(1,203)		1,203	1,203		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		09/26/2013	Pass-Through Loss			60	51					0		60		(60)	(60)	3	05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		07/26/2013	MBS Paydown 0.809882483		30,390	30,390	30,390	30,364		1		1		30,390			0	929	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		08/26/2013	MBS Paydown 0.781036802		46,153	46,153	46,153	46,115		2		2		46,153			0	1,613	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		09/26/2013	MBS Paydown 0.772428517		13,773	13,773	13,773	13,762		1		1		13,773			0	542	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		02/26/2013	Pass-Through Loss		(7,681)	(1)	2			1		1		(7,681)			0	67	09/26/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		07/26/2013	Pass-Through Loss			5	3			(0)		(0)					0	0	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		08/26/2013	Pass-Through Loss			6,940	5,163			(421)		(421)					0	243	09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		07/26/2013	MBS Paydown 0.131695902		105	105	102	103		1		1		105			0	4	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		08/26/2013	MBS Paydown 0.117565295		23,242	23,242	22,634	22,787		336		336		23,242			0	930	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		09/26/2013	MBS Paydown 0.115253636		3,802	3,802	3,703	3,728		39		39		3,802			0	171	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		08/26/2013	Pass-Through Loss			2,709	514			(72)		(72)		2,709		(2,709)	(2,709)	122	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		08/31/2013	Book Value Adjustment					17,549				0		(2,718)		2,718	2,718		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		09/30/2013	Book Value Adjustment					17,549				0		9		(9)	(9)		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		08/26/2013	MBS Paydown 0.941769946		87,345	87,345	87,345	86,949		38		38		87,345			0	3,348	02/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		09/26/2013	MBS Paydown 0.928179829		20,385	20,385	20,385	20,293		7		7		20,385			0	879	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		08/26/2013	Pass-Through Loss			13,572	11,623			(225)		(225)					0	520	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		09/26/2013	Pass-Through Loss			444	381			(8)		(8)					0	19	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		07/26/2013	MBS Paydown 0.465623828		19,372	19,372	19,372	19,550		(386)		(386)		19,372			0	678	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		08/26/2013	MBS Paydown 0.450295434		21,138	21,138	21,138	21,333		(203)		(203)		21,138			0	846	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2013	MBS Paydown 0.442517882		10,725	10,725	10,725	10,824		(48)		(48)		10,725			0	483	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		07/26/2013	Pass-Through Loss			1,179	527			(5)		(5)		1,179		(1,179)	(1,179)	41	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		07/31/2013	Book Value Adjustment					1,930				0		(1,179)		1,179	1,179		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/26/2013	Pass-Through Loss			634	283			(2)		(2)		634		(634)	(634)	25	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/31/2013	Book Value Adjustment					1,930				0		(634)		634	634		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/26/2013	Pass-Through Loss			1,185	529			(5)		(5)		1,185		(1,185)	(1,185)	53	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/30/2013	Book Value Adjustment					1,930				0		(1,185)		1,185	1,185		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		07/26/2013	MBS Paydown 0.206016282		4,902	4,902	4,902	4,902				0		4,902			0	172	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		08/26/2013	MBS Paydown 0.197811232		4,734	4,734	4,734	4,734				0		4,734			0	189	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		09/26/2013	MBS Paydown 0.191056942		3,897	3,897	3,897	3,897				0		3,897			0	175	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		07/26/2013	Pass-Through Loss		2,096	(1,387)	(1,337)			(48)		(48)		2,096			0	25	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		08/26/2013	Pass-Through Loss			838	808			(56)		(56)					0	34	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		09/26/2013	Pass-Through Loss			630	607			(42)		(42)					0	28	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		07/26/2013	MBS Paydown 0.425401453		12,860	12,860	12,860	12,775		(5)		(5)		12,860			0	450	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		08/26/2013	MBS Paydown 0.410424939		24,024	24,024	24,024	23,865		(11)		(11)		24,024			0	961	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2013	MBS Paydown 0.402009217		13,500	13,500	13,500	13,410		(8)		(8)		13,500			0	607	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		07/26/2013	MBS Paydown 0.276033003		5,300	5,300	5,343	5,288		(41)		(41)		5,300			0	186	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		08/26/2013	MBS Paydown 0.269937028		2,843	2,843	2,866	2,837		(19)		(19)		2,843			0	114	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		09/26/2013	MBS Paydown 0.259187392		5,014	5,014	5,054	5,002		(38)		(38)		5,014			0	226	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		07/26/2013	Pass-Through Loss			1,629	1,642			(30)		(30)					0	57	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		08/26/2013	Pass-Through Loss			2,359	2,378			(44)		(44)					0	94	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		09/26/2013	Pass-Through Loss			2,171	2,189			(40)		(40)					0	98	03/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		07/26/2013	MBS Paydown 0.18798563		13,536	13,536	13,740	13,485		(153)		(153)		13,536			0	454	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		08/26/2013	MBS Paydown 0.176909502		10,909	10,909	11,074	10,869		(120)		(120)		10,909			0	418	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		09/26/2013	MBS Paydown 0.169940831		6,864	6,864	6,967	6,838		(73)		(73)		6,864			0	296	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		07/26/2013	Pass-Through Loss			7,777	7,895			(123)		(123)					0	261	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		08/26/2013	Pass-Through Loss			8,085	8,207			(128)		(128)					0	310	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		09/26/2013	Pass-Through Loss			7,367	7,478			(116)		(116)					0	318	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		07/26/2013	MBS Paydown 0.861244472		18,662	18,662	18,662	18,662				0		18,662			0	626	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		08/26/2013	MBS Paydown 0.806015981		19,882	19,882	19,882	19,882				0		19,882			0	762	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		09/26/2013	MBS Paydown 0.77851691		9,900	9,900	9,900	9,900				0		9,900			0	427	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		07/26/2013	Pass-Through Loss			2,889	2,864			(60)		(60)					0	97	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		08/26/2013	Pass-Through Loss			1,106	1,097			(23)		(23)					0	42	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		09/26/2013	Pass-Through Loss			5,054	5,010			(105)		(105)					0	218	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		07/26/2013	MBS Paydown 0.119743714		6,854	6,854	6,854	6,854				0		6,854			0	220	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		08/26/2013	MBS Paydown 0.112498391		5,089	5,089	5,089	5,089				0		5,089			0	187	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		09/26/2013	MBS Paydown 0.108421522		2,864	2,864	2,864	2,864				0		2,864			0	118	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		07/26/2013	Pass-Through Loss			1,348	188			(24)		(24)		1,348		(1,348)	(1,348)	43	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		07/31/2013	Book Value Adjustment					2,263				0		(1,348)		1,348	1,348		02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		08/26/2013	Pass-Through Loss			1,562	217			(28)		(28)		1,562		(1,562)	(1,562)	57	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		08/31/2013	Book Value Adjustment					2,263				0		(1,562)		1,562	1,562		02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/26/2013	Pass-Through Loss			2,855	397			(51)		(51)		2,263		(2,263)	(2,263)	118	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/30/2013	Book Value Adjustment					2,263				0		(2,263)		2,263	2,263		02/26/2036	5FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		07/26/2013	MBS Paydown 0.149552577		21,331	21,331	21,331	21,199		86		86		21,331			0	626	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		08/26/2013	MBS Paydown 0.133212015		21,331	21,331	21,331	21,199		106		106		21,331			0	716	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		09/26/2013	MBS Paydown 0.116871452		21,331	21,331	21,331	21,199		129		129		21,331			0	805	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/26/2013	Pass-Through Loss			3,162	590			206		206		3,162		(3,162)	(3,162)	93	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/31/2013	Book Value Adjustment					57,528				0		(3,130)		3,130	3,130		06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		08/26/2013	Pass-Through Loss			1,933	361			150		150		1,933		(1,933)	(1,933)	65	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		08/31/2013	Book Value Adjustment					57,528				0		(481)		481	481		06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		09/26/2013	Pass-Through Loss			9	2			1		1		9		(9)	(9)	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		09/30/2013	Book Value Adjustment					57,528				0		(1,540)		1,540	1,540		06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		07/26/2013	MBS Paydown 0.325524886		12,497	12,497	12,497	12,497				0		12,497			0	66	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		08/26/2013	MBS Paydown 0.315023069		15,295	15,295	15,295	15,295				0		15,295			0	93	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		09/26/2013	MBS Paydown 0.294326635		30,143	30,143	30,143	30,143				0		30,143			0	206	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		07/26/2013	MBS Paydown 0.141149105		12,865	12,865	12,865	12,736		113		113		12,865			0	508	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		09/26/2013	MBS Paydown 0.123704911		10,185	10,185	10,185	10,082		103		103		10,185			0	507	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		07/26/2013	Pass-Through Loss			16,678	3,510			(224)		(224)		(122)		(0)	(0)	658	03/26/2036	6FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		07/31/2013	Book Value Adjustment					10,417				0		(11,143)		11,143	11,143		03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		08/26/2013	Pass-Through Loss			10,092	2,124			(136)		(136)		10,092		(10,092)	(10,092)	447	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		08/31/2013	Book Value Adjustment					10,417				0		(10,092)		10,092	10,092		03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		09/26/2013	Pass-Through Loss			19,779	4,162			(266)		(266)		11,143		(11,143)	(11,143)	984	03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		07/26/2013	MBS Paydown 0.406306476		18,147	18,147	16,740	17,200		134		134		18,147			0	281	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		07/31/2013	Book Value Adjustment					787,416				0		(17,256)		17,288	17,288		03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		08/26/2013	MBS Paydown 0.392658662		27,296	27,296	25,180	25,872		1,625		1,625		27,296			0	480	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		08/31/2013	Book Value Adjustment					787,416				0		17,862		(17,862)	(17,862)		03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2013	MBS Paydown 0.38422307		16,871	16,871	15,564	15,991		525		525		16,871			0	333	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/30/2013	Book Value Adjustment					787,416				0		(606)		606	606		03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.554915311		174,251	174,251	163,796	170,383		1,323		1,323		174,251			0	6,099	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.516098984		388,163	388,163	364,873	379,547		6,425		6,425		388,163			0	15,527	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.500123091		159,759	159,759	150,173	156,213		1,603		1,603		159,759			0	7,189	09/26/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/25/2013	MBS Paydown 0.381020902		3,460	3,460	2,249	7,917		1,719		1,719		3,460			0	85	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/25/2013	Pass-Through Loss			7,705	5,009					0					0	189	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2013	MBS Paydown 0.370383117		1,768	1,768	1,149	15,085		3,275		3,275		1,768			0	52	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2013	Pass-Through Loss			19,507	10,936					0					0	573	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2013	MBS Paydown 0.369110311		2,546	2,546	1,655	1,805		392		392		2,546			0	85	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		07/25/2013	MBS Paydown 0.309539941		16,279	16,279	14,163	14,275		226		226		16,279			0	527	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		08/25/2013	MBS Paydown 0.303036814		52,025	52,025	45,262	45,619		1,127		1,127		52,025			0	1,928	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		09/25/2013	MBS Paydown 0.292802818		81,872	81,872	71,229	71,791		4,791		4,791		81,872			0	3,415	07/25/2047	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		07/12/2013	MBS Paydown 0.109958318		2,011	2,011	1,972	2,002		7		7		2,011			0	61	12/12/2049	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		09/12/2013	MBS Paydown 0.109389892		1,705	1,705	1,673	1,698		7		7		1,705			0	67	12/12/2049	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		07/12/2013	MBS Paydown 0.921734414		28,021	28,021	26,222	27,446		658		658		28,021			0	878	08/12/2048	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		08/12/2013	MBS Paydown 0.905620803		80,568	80,568	75,395	78,914		1,891		1,891		80,568			0	2,884	08/12/2048	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		09/12/2013	MBS Paydown 0.803018623		513,011	513,011	480,074	502,479		12,060		12,060		513,011			0	20,656	08/12/2048	1FM
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		08/25/2013	MBS Paydown 0.173644922		7,814	7,814	8,009	8,009		(1)		(1)		7,814			0	36	11/25/2033	1FE
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		09/25/2013	MBS Paydown 0.171150862		42,399	42,399	43,459	43,459		(341)		(341)		42,399			0	393	11/25/2033	1FE
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		07/25/2013	MBS Paydown 0.89874584		17,332	17,332	17,391	17,296		1		1		17,332			0	581	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		08/25/2013	MBS Paydown 0.890001556		34,977	34,977	35,097	34,905		2		2		34,977			0	1,340	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		07/25/2013	MBS Paydown 0.820715607		43,973	43,973	43,046	40,672		3,112		3,112		43,973			0	1,475	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		08/25/2013	MBS Paydown 0.77760211		43,114	43,114	42,204	39,877		3,060		3,060		43,114			0	1,653	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		09/25/2013	MBS Paydown 0.735332727		42,269	42,269	41,378	39,096		3,009		3,009		42,269			0	1,823	05/25/2036	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		08/25/2013	MBS Paydown 0.422749533		16,973	16,973	14,279	14,279		691		691		16,973			0	40	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2013	MBS Paydown 0.421455165		5,825	5,825	4,900	4,900		2		2		5,825			0	27	12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		07/01/2013	MBS Paydown 0.060457645		5,799	5,799	5,957	5,833		(28)		(28)		5,799			0	362	04/01/2030	3AM

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)
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2013	Sinking Fund Redemption 100.0		16,518	16,518	16,518	16,519		(0)		(0)		16,518			0	991	03/15/2025	2FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		07/20/2013	MBS Paydown 0.490714286		141,429	141,429	143,550	142,838		(662)		(662)		141,429			0	6,562	10/20/2021	2AM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		07/25/2013	MBS Paydown 0.79138972		15,588	15,588	10,561	10,297		2,277		2,277		15,588			0	329	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		08/25/2013	MBS Paydown 0.78162711		19,525	19,525	13,228	12,898		3,574		3,574		19,525			0	487	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2013	MBS Paydown 0.77199049		19,273	19,273	13,058	12,732		3,409		3,409		19,273			0	543	10/25/2046	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		07/25/2013	MBS Paydown 0.28300951		13,378	13,378	11,304	11,547		229		229		13,378			0	22	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		08/25/2013	MBS Paydown 0.23611996		211,003	211,003	186,474	188,604		21,653		21,653		211,003			0	243	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2013	MBS Paydown 0.23109436		22,615	22,615	19,986	20,214		357		357		22,615			0	31	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		07/26/2013	MBS Paydown 0.526655587		108,488	108,488	112,667	112,072		(3,392)		(3,392)		108,488			0	3,797	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		08/26/2013	MBS Paydown 0.520970827		59,406	59,406	61,694	61,369		(344)		(344)		59,406			0	2,376	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2013	MBS Paydown 0.513159548		81,628	81,628	84,773	84,325		(1,876)		(1,876)		81,628			0	3,673	04/26/2036	4FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		07/26/2013	MBS Paydown 0.25669679		75,374	75,374	75,374	75,600		(458)		(458)		75,374			0	2,858	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		08/26/2013	MBS Paydown 0.245258995		45,751	45,751	45,751	45,888		(228)		(228)		45,751			0	1,983	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		09/26/2013	MBS Paydown 0.243458838		7,201	7,201	7,201	7,222		(2)		(2)		7,201			0	351	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		07/26/2013	Pass-Through Loss			8,307	3,478			(27)		(27)		8,307		(8,307)	(8,307)	315	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		07/31/2013	Book Value Adjustment					784,937				0		(8,307)		8,307	8,307		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		08/26/2013	Pass-Through Loss			23,885	10,000			(78)		(78)		23,885		(23,885)	(23,885)	1,035	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		08/31/2013	Book Value Adjustment					784,937				0		(23,885)		23,885	23,885		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2013	Pass-Through Loss			57	24			(0)		(0)		57		(57)	(57)	3	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/30/2013	Book Value Adjustment					784,937				0		(57)		57	57		10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		07/19/2013	MBS Paydown 0.424013849		277,599	277,599	273,468	275,056		2,419		2,419		277,599			0	6,882	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		08/19/2013	MBS Paydown 0.396128818		139,425	139,425	137,350	138,148		1,256		1,256		139,425			0	3,950	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		09/19/2013	MBS Paydown 0.38087728		76,258	76,258	75,123	75,559		699		699		76,258			0	2,431	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		07/25/2013	MBS Paydown 0.230656141		11,414	11,414	6,278	7,125		3,751		3,751		11,414			0	35	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		08/25/2013	MBS Paydown 0.22846448		6,816	6,816	3,749	4,254		1,970		1,970		6,816			0	24	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		09/25/2013	MBS Paydown 0.227641705		2,559	2,559	1,407	1,597		307		307		2,559			0	10	05/25/2035	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		07/25/2013	MBS Paydown 0.12543644		1,331	1,331	1,228	938		58		58		1,331			0	35	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		08/25/2013	MBS Paydown 0.122833364		3,254	3,254	3,002	2,291		625		625		3,254			0	99	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		09/25/2013	MBS Paydown 0.121252898		1,976	1,976	1,822	1,391		272		272		1,976			0	67	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		07/25/2013	MBS Paydown 0.703165581		6,455	6,455	4,293	4,183		793		793		6,455			0	146	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		08/25/2013	MBS Paydown 0.694434138		8,731	8,731	5,806	5,658		1,597		1,597		8,731			0	230	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2013	MBS Paydown 0.679693695		14,740	14,740	9,802	9,552		3,712		3,712		14,740			0	442	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		07/25/2013	MBS Paydown 0.703165581		3,228	3,228	2,146	2,092		401		401		3,228			0	73	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		08/25/2013	MBS Paydown 0.694434138		4,366	4,366	2,903	2,830		798		798		4,366			0	115	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2013	MBS Paydown 0.679693695		7,370	7,370	4,901	4,777		1,856		1,856		7,370			0	221	10/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		07/25/2013	MBS Paydown 0.19800342		23,427	23,427	21,758	22,787		401		401		23,427			0	654	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		08/25/2013	MBS Paydown 0.19162681		15,942	15,942	14,806	15,506		192		192		15,942			0	509	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		09/25/2013	MBS Paydown 0.18543152		15,488	15,488	14,385	15,065		199		199		15,488			0	556	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		07/25/2013	MBS Paydown 0.58763045		33,248	33,248	25,989	27,160		757		757		33,248			0	57	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		08/25/2013	MBS Paydown 0.57381036		41,460	41,460	32,408	33,868		1,546		1,546		41,460			0	104	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2013	MBS Paydown 0.567124653		20,057	20,057	15,678	16,384		(3,100)		(3,100)		20,057			0	56	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2013	MBS Paydown 0.20217334		5,168	3,118	3,118	3,420		(107)		(107)		5,168			0	207	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2013	Pass-Through Loss			2,601	2,601					0					0	173	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2013	MBS Paydown 0.19963155		4,123	4,123	4,123	4,560		(143)		(143)		4,123			0	293	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2013	Pass-Through Loss			3,502	3,502					0					0	249	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2013	MBS Paydown 0.197769434		2,710	2,710	2,710	3,340		(105)		(105)		2,710			0	204	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2013	Pass-Through Loss			2,876	2,876					0					0	217	03/25/2047	4FM
677347 CD 6	OHIO EDISON 6.40 07/15/2016		08/28/2013	Make Whole Call 115.423868		1,154,239	1,000,000	999,870	999,973		31		31		1,000,000		154,239	154,239	71,644	07/15/2016	2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		07/25/2013	MBS Paydown 0.19048988		17,190	17,190	13,214	13,566		987		987		17,190			0	55	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		08/25/2013	MBS Paydown 0.18932392		6,996	6,996	5,378	5,521		224		224		6,996			0	25	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		09/25/2013	MBS Paydown 0.186753237		15,424	15,424	11,857	12,173		747		747		15,424			0	63	07/25/2035	1FM
74432Q AB 1	PRUDENTIAL FIN MTNB 4.50 07/15/2013		07/15/2013	Maturity 100.0		1,000,000	1,000,000	1,000,950	1,000,005		(63)		(63)		1,000,000			0	45,000	07/15/2013	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		07/25/2013	MBS Paydown 0.527879487		25,029	25,029	22,760	23,211		278		278		25,029			0	48	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	29,870	30,461		849		849		32,846			0	73	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	25,168	25,667		452		452		27,677			0	70	08/25/2046	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		07/25/2013	MBS Paydown 0.261926212		72,860	72,860		70,066		2,681		2,681		72,860			0	128	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		08/25/2013	MBS Paydown 0.231277426		91,946	91,946	81,832	88,421		11,828		11,828		91,946			0	184	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		09/25/2013	MBS Paydown 0.210763604		61,541	61,541	54,772	59,182		6,869		6,869		61,541			0	138	01/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		07/25/2013	MBS Paydown 0.139345046		105,111	105,111		101,456		595		595		105,111			0	55	11/25/2036	1Z
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		08/25/2013	MBS Paydown 0.124544277		148,008	148,008	142,827	142,861		16,854		16,854		148,008			0	118	11/25/2036	1Z
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		09/25/2013	MBS Paydown 0.112344524		121,998	121,998	117,728	117,756		12,281		12,281		121,998			0	130	11/25/2036	1Z
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		07/26/2013	MBS Paydown 0.449208484		72,039	72,039	71,589	71,653		123		123		72,039			0	2,311	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		08/26/2013	MBS Paydown 0.421661697		137,734	137,734	136,873	136,995		305		305		137,734			0	5,050	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		09/26/2013	MBS Paydown 0.406777964		74,419	74,419	73,954	74,019		165		165		74,419			0	3,070	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		07/26/2013	MBS Paydown 0.161407409		58,538	58,538	59,416	58,714		(263)		(263)		58,538			0	758	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		08/26/2013	MBS Paydown 0.157968007		17,197	17,197	17,455	17,249		(43)		(43)		17,197			0	507	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		09/26/2013	MBS Paydown 0.136928111		105,199	105,199	106,777	105,515		(727)		(727)		105,199			0	3,472	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		07/31/2013	Book Value Adjustment				(1,411)	1,170,685				0		1,393		(1,303)	(1,303)		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		08/31/2013	Book Value Adjustment					1,170,685				0		(1,315)		1,315	1,315		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		07/31/2013	Book Value Adjustment					1,779,138				0					0		03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		07/26/2013	MBS Paydown 0.099476005		70,960	70,960	72,379	71,157		(566)		(566)		70,960			0	1,391	03/26/2036	1FM

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

1	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)
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		08/26/2013	MBS Paydown 0.089464058		60,072	60,072	61,273	60,238		(459)		(459)		60,072			0	2,401	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		09/26/2013	MBS Paydown 0.086393491		18,423	18,423	18,792	18,475		(70)		(70)		18,423			0	829	03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		07/16/2013	MBS Paydown 0.938898968		21,237	21,237	21,440	21,313		(141)		(141)		21,237			0	698	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		08/16/2013	MBS Paydown 0.937498694		4,201	4,201	4,241	4,216		(28)		(28)		4,201			0	157	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		09/16/2013	MBS Paydown 0.935622196		5,629	5,629	5,683	5,650		(37)		(37)		5,629			0	236	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		07/26/2013	MBS Paydown 0.741147629		17,569	17,569	17,042	17,166		155		155		17,569			0	513	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		08/26/2013	MBS Paydown 0.735722325		10,851	10,851	10,525	10,602		21		21		10,851			0	361	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2013	MBS Paydown 0.712272878		46,899	46,899	45,492	45,823		793		793		46,899			0	1,752	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		07/26/2013	Pass-Through Loss			6,728	4,676			(30)		(30)		6,728		(6,728)	(6,728)	111	08/25/2036	1Z
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		07/31/2013	Book Value Adjustment					680,163				0		(6,759)		6,759	6,759		08/25/2036	1Z
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		08/26/2013	Pass-Through Loss			3,115	2,165			(18)		(18)		3,115		(3,115)	(3,115)	64	08/25/2036	1Z
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		08/31/2013	Book Value Adjustment					680,163				0		(4,520)		4,520	4,520		08/25/2036	1Z
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/26/2013	Pass-Through Loss			1,785	1,241			(13)		(13)		1,785		(1,785)	(1,785)	44	08/25/2036	1Z
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/30/2013	Book Value Adjustment					680,163				0		(300)		300	300		08/25/2036	1Z
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		07/26/2013	MBS Paydown 0.327394202		32,918	32,918	31,766	31,968		784		784		32,918			0	1,017	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		08/26/2013	MBS Paydown 0.316404413		21,980	21,980	21,210	21,345		464		464		21,980			0	757	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		09/26/2013	MBS Paydown 0.309745387		13,318	13,318	12,852	12,934		235		235		13,318			0	483	10/25/2036	1FM
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		06/16/2013	MBS Paydown 1.0		0		(0)					0		(0)			0		01/16/2049	1FE
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		07/16/2013	MBS Paydown 0.40742652		1,185,147	1,185,147	1,176,629	1,182,071		1,045		1,045		1,185,147			0	36,675	01/16/2049	1FE
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		08/16/2013	MBS Paydown 0.0		814,853	814,853	808,996	812,738		5,276		5,276		814,853			0	28,819	01/16/2049	1FE
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		07/26/2013	MBS Paydown 0.628121768		46,819	46,819	45,064	44,350		367		367		46,819			0	989	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		08/26/2013	MBS Paydown 0.609109261		57,038	57,038	54,899	54,029		914		914		57,038			0	1,337	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		09/26/2013	MBS Paydown 0.588823649		60,857	60,857	58,575	57,646		1,302		1,302		60,857			0	1,427	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		07/15/2013	MBS Paydown 0.928635607		210	210	210	210		(0)		(0)		210			0	7	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		08/15/2013	MBS Paydown 0.924792641		3,843	3,843	3,843	3,841		(2)		(2)		3,843			0	144	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		09/15/2013	MBS Paydown 0.92461698		176	176	176	176		(0)		(0)		176			0	7	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		07/10/2013	MBS Paydown 0.662979852		39,911	39,911	17,029	14,467		(73)		(73)		39,911			0	184	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		08/10/2013	MBS Paydown 0.656048079		41,591	41,591	17,745	15,076		(76)		(76)		41,591			0	221	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		09/10/2013	MBS Paydown 0.649168626		41,277	41,277	17,611	14,962		(75)		(75)		41,277			0	245	03/10/2037	4FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		07/25/2013	MBS Paydown 0.952826868		4,723	4,723	3,401	3,480		783		783		4,723			0	135	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		08/25/2013	MBS Paydown 0.95141627		2,821	2,821	2,031	2,079		278		278		2,821			0	90	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		09/25/2013	MBS Paydown 0.948282965		6,267	6,267	4,512	4,618		1,191		1,191		6,267			0	222	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		07/25/2013	MBS Paydown 0.237435342		25,053	25,053	25,050	14,312		1,727		1,727		25,053			0	762	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		07/25/2013	Pass-Through Loss			172	172					0					0	5	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		08/25/2013	MBS Paydown 0.226090722		22,104	22,104	22,102	12,873		1,553		1,553		22,104			0	769	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		08/25/2013	Pass-Through Loss			585	585					0					0	20	07/25/2034	1FM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		09/25/2013	MBS Paydown 0.217386879		16,823	16,823	16,821	9,877		1,192		1,192		16,823			0	658	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		09/25/2013	Pass-Through Loss			585	585					0					0	23	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		07/25/2013	MBS Paydown 0.478458103		932	932	932	861		6		6		932			0	34	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		08/25/2013	MBS Paydown 0.476469587		1,989	1,989	1,988	1,836		15		15		1,989			0	82	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		09/25/2013	MBS Paydown 0.473924838		2,545	2,545	2,543	2,350		24		24		2,545			0	118	04/25/2033	3FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		07/25/2013	MBS Paydown 0.066570745		74,239	74,239	68,022	71,521		2,665		2,665		74,239			0	1,884	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		08/25/2013	MBS Paydown 0.063500015		30,707	30,707	28,136	29,583		875		875		30,707			0	891	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		09/25/2013	MBS Paydown 0.061643381		18,566	18,566	17,011	17,887		375		375		18,566			0	606	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/25/2013	MBS Paydown 0.324308462		47,860	47,860	43,971	45,841		92		92		47,860			0	1,675	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/25/2013	Pass-Through Loss			13,052	11,991					0					0	457	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		08/25/2013	MBS Paydown 0.31894027		11,078	11,078	10,178	12,120		24		24		11,078			0	443	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		08/25/2013	Pass-Through Loss			5,027	4,618					0					0	201	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2013	MBS Paydown 0.30992446		24,566	24,566	22,570	20,355		(3,344)		(3,344)		24,566			0	1,105	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2013	Pass-Through Loss			2,481	2,280					0					0	112	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2013	MBS Paydown 0.235755295		4,756	4,756	4,753	4,218		(59)		(59)		4,756			0	153	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2013	Pass-Through Loss			936	935					0					0	30	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2013	MBS Paydown 0.233447696		3,532	3,532	3,529	3,420		(48)		(48)		3,532			0	129	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2013	Pass-Through Loss			1,084	1,083					0					0	40	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2013	MBS Paydown 0.231463439		1,987	1,987	1,986	2,941		(41)		(41)		1,987			0	82	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2013	Pass-Through Loss			1,981	1,980					0					0	82	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		07/25/2013	MBS Paydown 0.299581708		44,750	44,750	46,162	45,681		(1,044)		(1,044)		44,750			0	1,436	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		08/25/2013	MBS Paydown 0.296932651		7,947	7,947	8,198	8,113		(145)		(145)		7,947			0	291	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		09/25/2013	MBS Paydown 0.288848008		24,254	24,254	25,019	24,759		(543)		(543)		24,254			0	1,000	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		07/25/2013	MBS Paydown 0.286197276		8,790	8,790	8,993	8,921		(141)		(141)		8,790			0	295	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		08/25/2013	MBS Paydown 0.281781847		8,831	8,831	9,035	8,963		(142)		(142)		8,831			0	339	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		09/25/2013	MBS Paydown 0.271698157		20,167	20,167	20,634	20,468		(354)		(354)		20,167			0	870	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		08/25/2013	MBS Paydown 0.202532342		19,134	19,134	17,998	17,998		460		460		19,134			0	47	03/25/2035	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2013	MBS Paydown 0.197149903		26,912	26,912	25,314	25,314		941		941		26,912			0	132	03/25/2035	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		07/25/2013	MBS Paydown 0.10322215		13,004	13,004	11,818	12,787		801		801		13,004			0	362	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		08/25/2013	MBS Paydown 0.100075289		6,009	6,009	5,461	6,189		388		388		6,009			0	191	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		08/25/2013	Pass-Through Loss			284	258					0					0	9	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		09/25/2013	MBS Paydown 0.094040997		10,913	10,913	9,917	11,867		744		744		10,913			0	390	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		09/25/2013	Pass-Through Loss			1,155	1,050					0					0	41	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		07/25/2013	MBS Paydown 0.451948274		115,755	115,755	111,780	113,828		1,655		1,655		115,755			0	3,313	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		08/25/2013	MBS Paydown 0.412800345		156,592	156,592	151,215	153,984		2,384		2,384		156,592			0	5,112	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		09/25/2013	MBS Paydown 0.388197152		98,413	98,413	95,034	96,774		1,482		1,482		98,413			0	3,619	09/25/2034	1FM

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

1 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)
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2013	MBS Paydown 0.497283715		36,593	36,593	36,550	36,579		3		3		36,593			0	1,433	05/17/2021	1FE
776696 AB 2	ROPER INDS 6.625 08/15/2013		08/15/2013	Maturity 100.0		5,000,000	5,000,000	4,998,800	4,999,971		146		146		5,000,000			0	331,250	08/15/2013	2FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		07/15/2013	MBS Paydown 0.564748802		25,298	25,298	25,298	25,925		624		624		25,298			0	546	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		08/15/2013	MBS Paydown 0.555172837		28,728	28,728	28,728	29,440		684		684		28,728			0	712	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2013	MBS Paydown 0.545017585		30,466	30,466	30,466	31,221		699		699		30,466			0	854	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		07/15/2013	MBS Paydown 0.769462721		20,503	20,503	20,503	20,481		1		1		20,503			0	476	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		08/15/2013	MBS Paydown 0.710566762		176,688	176,688	176,688	176,498		173		173		176,688			0	4,628	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2013	MBS Paydown 0.702567968		23,996	23,996	23,996	23,971		(2)		(2)		23,996			0	702	05/16/2044	1FE
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	09/25/2013	Sinking Fund Redemption 100.0.		46,667	46,667	46,667	46,641		3		3		46,667			0	2,780	09/25/2022	2FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		07/15/2013	MBS Paydown 0.715855725		28,001	28,001	27,925	27,928		43		43		28,001			0	490	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		08/15/2013	MBS Paydown 0.682065935		33,790	33,790	33,698	33,701		65		65		33,790			0	676	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		09/15/2013	MBS Paydown 0.654600821		27,465	27,465	27,390	27,393		49		49		27,465			0	618	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		07/20/2013	MBS Paydown 0.5856		937,200	937,200	941,984	940,915		(4,060)		(4,060)		937,200			0	27,040	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		08/20/2013	MBS Paydown 0.583975		4,875	4,875	4,900	4,894		(3)		(3)		4,875			0	149	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		09/20/2013	MBS Paydown 0.58235		4,875	4,875	4,900	4,894		(3)		(3)		4,875			0	206	05/20/2041	3AM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		07/25/2013	MBS Paydown 0.60931624		92,865	92,865	88,860	88,254		1,113		1,113		92,865			0	154	03/25/2037	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		08/25/2013	MBS Paydown 0.51928709		135,044	135,044	129,220	128,338		3,914		3,914		135,044			0	261	03/25/2037	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		09/25/2013	MBS Paydown 0.43944637		119,761	119,761	114,596	113,814		3,033		3,033		119,761			0	264	03/25/2037	1FM
843877 AF 8	SOUTHERN STATES 11.25 05/15/2015		08/14/2013	Call 105.625		1,584,375	1,500,000	1,458,330	1,481,650		22,617		22,617		1,500,000		84,375	84,375	126,094	05/15/2015	4FE
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13		07/01/2013	Maturity 100.0		21,260	21,260	21,276	21,260		103		103		21,260			0	1,535	07/01/2013	2FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		07/25/2013	MBS Paydown 0.55226474		942	942	857	858		2		2		942			0	17	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		08/25/2013	MBS Paydown 0.54162852		21,272	21,272	19,358	19,378		1,569		1,569		21,272			0	429	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2013	MBS Paydown 0.534844529		13,568	13,568	12,347	12,360		891		891		13,568			0	307	01/25/2037	1FM
855707 AB 1	STATE AUTO FIN 6.25 11/15/2013		07/15/2013	Make Whole Call 101.97898		1,019,790	1,000,000	994,860	999,747		584		584		1,000,000		19,790	19,790	41,319	11/15/2013	3FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		07/25/2013	MBS Paydown 0.3449299		31,066	31,066	21,746	21,095		4,059		4,059		31,066			0	91	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		08/25/2013	MBS Paydown 0.33562992		46,500	46,500	32,550	31,575		9,523		9,523		46,500			0	155	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2013	MBS Paydown 0.32878238		34,238	34,238	23,966	23,248		5,525		5,525		34,238			0	128	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		07/25/2013	MBS Paydown 0.48755827		69,455	69,455	49,313	50,977		10,936		10,936		69,455			0	148	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		08/25/2013	MBS Paydown 0.47946962		32,355	32,355	22,972	23,747		1,275		1,275		32,355			0	79	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2013	MBS Paydown 0.46644219		52,110	52,110	36,998	38,246		6,727		6,727		52,110			0	142	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		07/25/2013	MBS Paydown 0.3629038		13,572	13,572	10,892	29,623		456		456		13,572			0	411	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		07/25/2013	Pass-Through Loss			23,502	18,860					0		23,502		(23,502)	(23,502)	712	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		07/31/2013	Book Value Adjustment					824,421				0		(29,021)		29,021	29,021		05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		08/25/2013	MBS Paydown 0.35169611		27,852	27,852	22,351	24,546		2,973		2,973		27,852			0	964	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		08/25/2013	Pass-Through Loss			2,869	2,302					0		(130)		130	130	99	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		08/31/2013	Book Value Adjustment					824,421				0		(4,877)		4,877	4,877		05/25/2036	3FM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2013	MBS Paydown 0.33576169		33,154	33,154	26,606	34,898		3,763		3,763		33,154			0	1,289	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2013	Pass-Through Loss			10,523	8,444					0		10,523		(10,523)	(10,523)	409	05/25/2036	3FM
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		07/20/2013	MBS Paydown 0.883333334		16,667	16,667	16,660	16,661		2		2		16,667			0	375	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		08/20/2013	MBS Paydown 0.875		16,667	16,667	16,660	16,661		4		4		16,667			0	429	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		09/20/2013	MBS Paydown 0.866666667		16,667	16,667	16,660	16,661		4		4		16,667			0	483	05/20/2027	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		07/20/2013	MBS Paydown 0.958333333		24,167	24,167	24,183	24,183		(0)		(0)		24,167			0	223	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		08/20/2013	MBS Paydown 0.95		24,167	24,167	24,183	24,183		(1)		(1)		24,167			0	280	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		09/20/2013	MBS Paydown 0.941666667		24,167	24,167	24,183	24,183		(1)		(1)		24,167			0	337	02/22/2038	1FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		07/25/2013	MBS Paydown 0.881541679		3,555	3,555	1,849	2,040		569		569		3,555			0	10	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		08/25/2013	MBS Paydown 0.874767328		13,549	13,549	7,045	7,773		4,951		4,951		13,549			0	45	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		09/25/2013	MBS Paydown 0.872910747		3,713	3,713	1,931	2,130		643		643		3,713			0	14	08/25/2038	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	07/15/2013	MBS Paydown 0.791666667		16,667	16,667	16,667	16,667				0		16,667			0	457	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	08/15/2013	MBS Paydown 0.783333334		16,667	16,667	16,667	16,667				0		16,667			0	524	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	09/15/2013	MBS Paydown 0.775		16,667	16,667	16,667	16,667				0		16,667			0	594	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	07/15/2013	MBS Paydown 0.875		8,333	8,333	8,332	8,332		0		0		8,333			0	205	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	08/15/2013	MBS Paydown 0.866666667		8,333	8,333	8,332	8,332		0		0		8,333			0	234	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	09/15/2013	MBS Paydown 0.858333333		8,333	8,333	8,332	8,332		0		0		8,333			0	263	04/15/2027	1FE
884903 AT 2	THOMSON CORP 5.25 08/15/2013	I	08/15/2013	Maturity 100.0		1,000,000	1,000,000	986,320	999,787		1,078		1,078		1,000,000			0	52,500	08/15/2013	1FE
884903 BA 2	THOMSON REUTERS 5.95 07/15/2013	I	07/15/2013	Maturity 100.0		3,000,000	3,000,000	2,984,940	2,999,870		1,799		1,799		3,000,000			0	178,500	07/15/2013	1FE
88732J AK 4	TIME WARNER CABLE 6.20 07/01/2013		07/01/2013	Maturity 100.0		7,000,000	7,000,000	6,985,160	7,000,000		1,662		1,662		7,000,000			0	434,000	07/01/2013	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		07/16/2013	MBS Paydown 0.853359816		7,270	7,270	7,270	7,266		(1)		(1)		7,270			0	282	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		08/16/2013	MBS Paydown 0.84969229		7,335	7,335	7,335	7,331		(1)		(1)		7,335			0	326	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2013	MBS Paydown 0.84599936		7,386	7,386	7,386	7,382		(1)		(1)		7,386			0	369	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		07/16/2013	MBS Paydown 0.901737231		13,533	13,533	14,035	14,013		(150)		(150)		13,533			0	410	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		08/16/2013	MBS Paydown 0.898333239		13,616	13,616	14,121	14,099		(155)		(155)		13,616			0	471	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2013	MBS Paydown 0.894904649		13,714	13,714	14,223	14,201		(160)		(160)		13,714			0	534	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		07/14/2013	MBS Paydown 0.883333334		16,667	16,667	16,665	16,665		0		0		16,667			0	409	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		08/14/2013	MBS Paydown 0.875		16,667	16,667	16,665	16,665		0		0		16,667			0	468	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		09/14/2013	MBS Paydown 0.866666666		16,667	16,667	16,665	16,665		0		0		16,667			0	526	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		07/15/2013	MBS Paydown 0.760715282		9,935	9,935	9,935	9,935				0		9,935			0	253	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		08/15/2013	MBS Paydown 0.750945436		9,770	9,770	9,770	9,770				0		9,770			0	285	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		09/15/2013	MBS Paydown 0.741129773		9,816	9,816	9,816	9,816				0		9,816			0	322	07/15/2041	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2013	Sinking Fund Redemption 100.0.		23,940	23,940	23,046	23,612		78		78		23,940			0	1,604	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		07/02/2013	Sinking Fund Redemption 100.0.		85,413	85,413	85,413	85,413				0		85,413			0	4,616	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2013	Sinking Fund Redemption 100.0.		21,346	21,346	20,599	20,730		43		43		21,346			0	1,417	07/02/2022	3AM
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		07/15/2013	Sinking Fund Redemption 100.0.		36,190	34,562	34,574	34,538		(69)		(69)		36,190			0	837	11/15/2015	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		08/15/2013	Sinking Fund Redemption 100.0.		36,483	36,483	36,496	36,458		(81)		(81)		36,483			0	1,010	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		09/15/2013	Sinking Fund Redemption 100.0.		32,517	32,517	32,529	32,495		(80)		(80)		32,517			0	1,012	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14		07/01/2013	Paydown 100.0		272,923	272,923	326,552	276,896		(3,195)		(3,195)		272,923			0	24,017	12/30/2014	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2013	MBS Paydown 0.190014737		913	913	705	1,480		94		94		913			0	4	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2013	Pass-Through Loss			2,363	1,824					0					0	11	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2013	MBS Paydown 0.188441663		1,431	1,431	1,105	1,422		91		91		1,431			0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2013	Pass-Through Loss			1,715	1,324					0					0	9	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2013	MBS Paydown 0.185440252		4,363	4,363	3,315	2,713		173		173		4,363			0	26	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2013	Pass-Through Loss			1,639	1,246					0					0	10	07/25/2036	1FM
94973V AQ 0	WELLPOINT INC 6 02/15/14		09/05/2013	Make Whole Call 102.41		5,120,500	5,000,000	4,990,450	4,998,678		2,351		2,351		5,000,000		120,500	120,500	316,667	02/15/2014	2FE
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		08/25/2013	MBS Paydown 0.322983007		100,275	100,275	69,190	72,632		27,920		27,920		100,275			0	947	10/25/2034	1FM
94983L AK 3	WFMBS 2006-2 1A10 PAC SSNR 5.50 0336		06/21/2013	Settlement		1,974							0				1,974	1,974		03/25/2036	2FE
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		07/25/2013	MBS Paydown 0.234067943		1,976	1,976	1,751	1,730		17		17		1,976			0	30	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		08/25/2013	MBS Paydown 0.22454361		28,573	28,573	25,323	25,014		2,348		2,348		28,573			0	501	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2013	MBS Paydown 0.217429711		21,342	21,342	18,914	18,684		1,459		1,459		21,342			0	421	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		07/25/2013	MBS Paydown 0.181690035		51,223	51,223	41,138	39,577		10,515		10,515		51,223			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		08/25/2013	MBS Paydown 0.15686196		124,140	124,140	99,700	95,916		27,952		27,952		124,140			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2013	MBS Paydown 0.145612475		56,247	56,247	45,174	43,459		10,410		10,410		56,247			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		07/25/2013	MBS Paydown 0.03380959		15,906	15,906	14,753	14,861		844		844		15,906			0	533	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		08/25/2013	MBS Paydown 0.02893722		23,602	23,602	21,891	22,052		1,434		1,434		23,602			0	905	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		09/25/2013	MBS Paydown 0.02690971		9,821	9,821	9,109	9,176		518		518		9,821			0	424	09/25/2033	1FM
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		07/20/2013	MBS Paydown 0.912063971		31,604	31,604	31,604	31,596		(5)		(5)		31,604			0	107	08/20/2025	1FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		08/20/2013	MBS Paydown 0.884675514		34,236	34,236	34,236	34,227		(11)		(11)		34,236			0	180	08/20/2025	1FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		09/20/2013	MBS Paydown 0.859870486		31,006	31,006	31,006	30,998		(7)		(7)		31,006			0	221	08/20/2025	1FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		07/15/2013	Paydown 100.0		1,841	1,841	1,841	1,841				0		1,841			0	72	09/15/2031	2
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		08/15/2013	Paydown 100.0		1,851	1,851	1,851	1,851				0		1,851			0	82	09/15/2031	2
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		09/15/2013	Paydown 100.0		1,861	1,861	1,861	1,861				0		1,861			0	93	09/15/2031	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		07/15/2013	Paydown 100.0		2,142	2,142	2,142	2,142				0		2,142			0	83	10/15/2032	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		08/15/2013	Paydown 100.0		2,154	2,154	2,154	2,154				0		2,154			0	96	10/15/2032	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		09/15/2013	Paydown 100.0		2,166	2,166	2,166	2,166				0		2,166			0	108	10/15/2032	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		07/15/2013	Paydown 100.0		1,753	1,753	1,753	1,753				0		1,753			0	68	06/15/2033	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		08/15/2013	Paydown 100.0		1,763	1,763	1,763	1,763				0		1,763			0	78	06/15/2033	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2013	Paydown 100.0		1,772	1,772	1,772	1,772				0		1,772			0	89	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		07/15/2013	Paydown 100.0		2,146	2,146	2,146	2,146				0		2,146			0	83	05/15/2034	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		08/15/2013	Paydown 100.0		2,158	2,158	2,158	2,158				0		2,158			0	96	05/15/2034	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2013	Paydown 100.0		2,170	2,170	2,170	2,170				0		2,170			0	108	05/15/2034	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		07/15/2013	Paydown 100.0		1,432	1,432	1,432	1,432				0		1,432			0	56	10/15/2033	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		08/15/2013	Paydown 100.0		1,440	1,440	1,440	1,440				0		1,440			0	64	10/15/2033	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		09/15/2013	Paydown 100.0		1,448	1,448	1,448	1,448				0		1,448			0	72	10/15/2033	2
970648 AE 1	WILLIS NORTH AMER 7.00 09/29/2019		08/22/2013	Cash Tender 118.565		1,185,650	1,000,000	995,030	996,462		3,760		3,760		1,000,000		185,650	185,650	65,528	09/29/2019	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					115,160,860	115,483,133	112,296,415	153,227,405	0	1,123,343	0	1,123,343	0	114,473,576	0	687,284	687,284	5,290,996	XXX	XXX
8399997.	Total - Bonds - Part 4					116,194,800	116,517,073	113,340,332	152,297,516	0	1,120,441	0	1,120,441	0	115,507,516	0	687,284	687,284	5,321,431	XXX	XXX
8399999.	Total - Bonds					116,194,800	116,517,073	113,340,332	152,297,516	0	1,120,441	0	1,120,441	0	115,507,516	0	687,284	687,284	5,321,431	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
910047 10 9	UNITED CONTINENTAL HOLDINGS		09/20/2013	RAYMOND JAMES & ASSOCIATES	5,833.000	195,866	XXX	116,183	182,215	(20,192)	-		(20,192)		116,183		79,682	79,682		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					195,866	XXX	116,183	182,215	(20,192)	0	0	(20,192)	0	116,183	0	79,682	79,682	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					195,866	XXX	116,183	182,215	(20,192)	0	0	(20,192)	0	116,183	0	79,682	79,682	0	XXX	XXX
9799999.	Total - Common Stocks					195,866	XXX	116,183	182,215	(20,192)	0	0	(20,192)	0	116,183	0	79,682	79,682	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					195,866	XXX	116,183	182,215	(20,192)	0	0	(20,192)	0	116,183	0	79,682	79,682	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					116,390,666	XXX	113,456,515	152,479,730	(20,192)	1,120,441	0	1,100,249	0	115,623,699	0	766,966	766,966	5,321,431	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/09/2012	10/06/2013		5,678,232	1,460.9300	105,952			224,275	*#	224,275	209,392		(79,464)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/09/2012	10/06/2013		5,605,253	1,460.9300	130,258			285,838	*#	285,838	268,066		(97,694)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/09/2012	10/06/2013		1,540,793	1,460.9300	27,727			72,415	*#	72,415	75,193		(20,795)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/23/2012	10/20/2013		5,075,603	1,433.1900	90,626			196,817	*#	196,817	170,105		(67,970)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		6,949,424	1,433.1900	153,468			345,089	*#	345,089	299,152		(115,101)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		1,312,803	1,433.1900	22,882			62,352	*#	62,352	57,420		(17,161)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2012	11/06/2013		2,517,196	1,428.3900	44,206			95,957	*#	95,957	81,025		(33,155)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		8,956,650	1,428.3900	205,671			466,787	*#	466,787	395,377		(154,253)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		1,660,914	1,428.3900	28,674			82,200	*#	82,200	72,334		(21,506)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/21/2012	11/20/2013		4,629,523	1,387.8100	88,100			175,907	*#	175,907	139,334		(66,075)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		7,283,393	1,387.8100	178,016			368,138	*#	368,138	292,691		(133,512)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		1,404,053	1,387.8100	27,832			64,570	*#	64,570	50,875		(20,874)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/10/2012	12/06/2013		4,649,739	1,413.9400	90,763			176,628	*#	176,628	150,788		(68,072)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/10/2012	12/06/2013		7,317,826	1,413.9400	182,953			367,800	*#	367,800	314,446		(137,215)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/10/2012	12/06/2013		1,369,700	1,413.9400	28,451			63,662	*#	63,662	56,151		(21,338)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		4,848,815	1,443.6900	90,246			178,833	*#	178,833	157,923		(67,685)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		8,978,962	1,443.6900	214,011			436,960	*#	436,960	386,650		(160,508)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2012	12/20/2013		1,536,758	1,443.6900	29,507			72,956	*#	72,956	67,693		(22,130)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		2,327,607	1,466.4700		42,125		81,963	*#	81,963	67,921		(28,083)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		10,087,564	1,466.4700		234,774		473,140	*#	473,140	394,883		(156,516)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/08/2013	01/06/2014		1,589,534	1,466.4700		27,748		72,274	*#	72,274	63,025		(18,499)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		1,934,319	1,485.9800		36,539		65,969	*#	65,969	53,789		(24,359)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		7,989,359	1,485.9800		194,199		362,174	*#	362,174	297,441		(129,466)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014		1,221,902	1,485.9800		22,728		54,907	*#	54,907	47,331		(15,152)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2013	02/06/2014		4,755,371	1,512.1200		88,936		151,085	*#	151,085	114,028		(51,879)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014		8,558,469	1,512.1200		211,002		369,480	*#	369,480	281,562		(123,084)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014		1,240,837	1,512.1200		24,093		55,073	*#	55,073	45,034		(14,054)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014		3,888,188	1,511.9500		68,740		122,532	*#	122,532	93,890		(40,098)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014		7,320,123	1,511.9500		170,373		313,569	*#	313,569	242,580		(99,384)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/21/2013	02/20/2014		1,320,861	1,511.9500		23,273		59,064	*#	59,064	49,367		(13,576)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2013	03/06/2014		4,098,436	1,541.4600		76,467		118,000	*#	118,000	79,767		(38,234)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2013	03/06/2014		6,681,201	1,541.4600		164,661		259,555	*#	259,555	177,225		(82,331)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2013	03/06/2014		1,392,399	1,541.4600		27,415		58,171	*#	58,171	44,464		(13,708)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014		5,115,966	1,558.7100		93,903		144,584	*#	144,584	97,633		(46,952)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014		6,823,951	1,558.7100		162,641		257,646	*#	257,646	176,325		(81,320)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	03/21/2013	03/20/2014		1,118,789	1,558.7100		20,478		45,437	*#	45,437	35,198		(10,239)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013	04/06/2014		4,408,665	1,553.2800		87,079		125,092	*#	125,092	74,296		(36,283)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/09/2013	04/06/2014		8,528,797	1,553.2800		227,979		334,826	*#	334,826	201,838		(94,991)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2013	04/06/2014		1,859,248	1,553.2800		40,757		77,706	*#	77,706	53,931		(16,982)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/23/2013	04/20/2014		4,757,411	1,555.2500		97,244		133,729	*#	133,729	77,003		(40,518)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/23/2013	04/20/2014		9,197,190	1,555.2500		249,792		351,993	*#	351,993	206,281		(104,080)			1	B

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/23/2013	04/20/2014		1,619,111	1,555.2500		37,697		67,103	*#	67,103	45,113		(15,707)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014		3,764,386	1,617.5000		71,564		89,499	*#	89,499	41,790		(23,855)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014		9,407,637	1,617.5000		242,534		302,310	*#	302,310	140,621		(80,845)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2013	05/06/2014		1,320,576	1,617.5000		27,783		37,140	*#	37,140	18,618		(9,261)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/21/2013	05/20/2014		3,463,594	1,666.2900		65,414		67,707	*#	67,707	24,098		(21,805)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2013	05/20/2014		8,363,856	1,666.2900		208,407		213,919	*#	213,919	74,981		(69,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2013	05/20/2014		1,271,530	1,666.2900		26,281		21,363	*#	21,363	3,842		(8,760)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2013	06/06/2014		2,520,901	1,622.5600		49,515		56,099	*#	56,099	18,963		(12,379)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/07/2013	06/06/2014		10,541,012	1,622.5600		281,235		317,667	*#	317,667	106,741		(70,309)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2013	06/06/2014		1,623,973	1,622.5600		38,253		43,899	*#	43,899	15,209		(9,563)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2013	06/20/2014		4,222,146	1,588.1900		84,007		105,211	*#	105,211	42,206		(21,002)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/21/2013	06/20/2014		9,203,109	1,588.1900		240,017		305,806	*#	305,806	125,793		(60,004)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013	06/20/2014		1,128,567	1,588.1900		26,676		38,633	*#	38,633	18,626		(6,669)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2013	07/06/2014		4,346,633	1,631.8900		279,780		99,050	*#	99,050	(165,352)		(15,378)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/09/2013	07/06/2014		6,519,179	1,631.8900		421,378		188,846	*#	188,846	(203,223)		(29,309)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2013	07/06/2014		1,758,259	1,631.8900		70,530		44,565	*#	44,565	(19,175)		(6,790)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/22/2013	07/20/2014		6,898,009	1,692.0900		382,224		124,530	*#	124,530	(235,130)		(22,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/22/2013	07/20/2014		6,614,484	1,692.0900		368,234		150,813	*#	150,813	(189,966)		(27,455)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/22/2013	07/20/2014		1,886,611	1,692.0900		66,061		29,614	*#	29,614	(30,227)		(6,220)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2013	08/06/2014		13,770,893	1,697.3700		719,792		242,315	*#	242,315	(455,731)		(21,746)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2013	08/06/2014		50,852	1,697.3700		2,658		1,143	*#	1,143	(1,412)		(103)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2013	08/06/2014		1,636,682	1,697.3700		51,790		24,705	*#	24,705	(24,559)		(2,526)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2013	08/20/2014		10,415,922	1,652.3500		579,815		218,993	*#	218,993	(344,159)		(16,663)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2013	08/20/2014		593,467	1,652.3500		32,278		15,536	*#	15,536	(15,563)		(1,179)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2013	08/20/2014		1,257,792	1,652.3500		38,350		28,303	*#	28,303	(8,001)		(2,046)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/09/2013	09/06/2014		9,310,619	1,655.1700		595,256		188,523	*#	188,523	(406,733)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/09/2013	09/06/2014		1,254,394	1,655.1700		80,197		34,171	*#	34,171	(46,026)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/09/2013	09/06/2014		1,445,695	1,655.1700		55,612		32,237	*#	32,237	(23,375)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/23/2013	09/20/2014		12,585,418	1,709.9100		669,197		208,287	*#	208,287	(460,910)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/23/2013	09/20/2014		716,864	1,709.9100		38,117		16,141	*#	16,141	(21,976)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/23/2013	09/20/2014		1,602,486	1,709.9100		43,785		26,055	*#	26,055	(17,730)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										1,739,343	8,287,383	0	11,165,336	XXX	11,165,336	4,226,780	0	(3,145,903)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										1,739,343	8,287,383	0	11,165,336	XXX	11,165,336	4,226,780	0	(3,145,903)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										1,739,343	8,287,383	0	11,165,336	XXX	11,165,336	4,226,780	0	(3,145,903)	0	0	XXX	XXX
0429999. Total-Purchased Options										1,739,343	8,287,383	0	11,165,336	XXX	11,165,336	4,226,780	0	(3,145,903)	0	0	XXX	XXX
1409999. Total-Hedging Other										1,739,343	8,287,383	0	11,165,336	XXX	11,165,336	4,226,780	0	(3,145,903)	0	0	XXX	XXX
1449999. TOTAL										1,739,343	8,287,383	0	11,165,336	XXX	11,165,336	4,226,780	0	(3,145,903)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

SCHEDULE DB - PART A - SECTION 1

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

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

(b)

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

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		503,291		503,291	503,291		503,291		0
BARCLAYS	Y	N		1,694,492		1,694,492	1,694,492		1,694,492		0
BNP PARIBAS NEW YORK	Y	N		2,857,007		2,857,007	2,857,007		2,857,007		0
CREDIT SUISSE	Y	N		5,181,849		5,181,849	5,181,849		5,181,849		0
J.P. MORGAN CHASE	Y	N		45,437		45,437	45,437		45,437		0
MORGAN STANLEY	Y	N		720,587		720,587	720,587		720,587		0
ROYAL BANK OF CANADA	Y	N		26,055		26,055	26,055		26,055		0
WELLS FARGO	Y	N		136,618		136,618	136,618		136,618		0
0299999. Total NAIC 1 Designation			0	11,165,336	0	11,165,336	11,165,336	0	11,165,336	0	0
0999999. Totals			0	11,165,336	0	11,165,336	11,165,336	0	11,165,336	0	0

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate of	Amount of Interest Received During	Amount of Interest Accrued at Current	6	7	8	
Depository		Code	Interest	Current Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					1,461,489	(4,868,252)	1,128,702	XXX
The Bank of New York Mellon	New York, NY		0.010	5	2	452,072	195,960	6,826	XXX
The Neighborhood National Bank	National City, CA		0.400	101	34	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	106	36	2,013,561	(4,572,292)	1,235,528	XXX
0399999. Total Cash on Deposit		XXX	XXX	106	36	2,013,561	(4,572,292)	1,235,528	XXX
0599999. Total Cash		XXX	XXX	106	36	2,013,561	(4,572,292)	1,235,528	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