



QUARTERLY STATEMENT

As of March 31, 2014
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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300- <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 5423..... Cincinnati OH US 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300- <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle <i>(Name)</i> bsponaugle@gaig.com <i>(E-Mail Address)</i>	513-412-2931- <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673- <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		
OTHER			
Adrienne Susan Kessler	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) Mark Francis Muething 1. (Printed Name) Secretary (Title)	_____ (Signature) Christopher Patrick Miliano 2. (Printed Name) Treasurer (Title)	_____ (Signature) John Paul Gruber 3. (Printed Name) Senior Vice President (Title)
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Subscribed and sworn to before me
This _____ day of _____ May, 2014

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 _____

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,122,310,490		2,122,310,490	2,095,509,186
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	6,713,927		6,713,927	6,007,447
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 (\$....(1,160,391)), cash equivalents (\$.....0) and short-term investments (\$....63,273,548).....	62,113,157		62,113,157	24,927,335
6. Contract loans (including \$.....0 premium notes).....	60,120,367		60,120,367	60,041,261
7. Derivatives.....	11,864,475		11,864,475	12,681,256
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).....	2,263,122,416	0	2,263,122,416	2,199,166,485
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	21,486,525		21,486,525	22,596,935
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	322,456	322,456	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.....	117,362		117,362	159,409
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	359,568
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	5,397,964	18,655	5,379,309	6,067,342
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,290,446,723	341,111	2,290,105,612	2,228,349,739
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	666,385,264		666,385,264	664,531,216
28. Total (Lines 26 and 27).....	2,956,831,987	341,111	2,956,490,876	2,892,880,955

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held as collateral.....	4,770,000		4,770,000	5,420,000
2502. Accrued contractual fee income.....	333,545		333,545	379,654
2503. Receivable for marketing reallowance.....	254,264		254,264	246,188
2598. Summary of remaining write-ins for Line 25 from overflow page.....	40,155	18,655	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,397,964	18,655	5,379,309	6,067,342

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,001,136,035 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,001,136,035	1,972,362,587
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	34,553,936	34,474,490
4. Contract claims:		
4.1 Life.....	3,930,607	2,523,099
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.....	3,076,372	2,898,093
10. Commissions to agents due or accrued - life and annuity contracts \$....1,261, accident and health \$.....0 and deposit-type contract funds \$.....0.....	1,261	47,695
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	595,847	570,848
13. Transfers to Separate Accounts due or accrued (net) (including \$....(7,697,181) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(7,697,181)	(7,877,824)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	536,932	470,162
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	4,626,835	2,758,368
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	69,531	39,998
18. Amounts held for agents' account, including \$....694,270 agents' credit balances.....	694,270	653,042
19. Remittances and items not allocated.....	1,193,151	2,507,512
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.....	8,332,613	7,413,111
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.....	1,348,881	
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.....	25,596,589	432,883
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	5,209,159	5,832,996
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,083,204,838	2,025,107,060
27. From Separate Accounts statement.....	666,385,264	664,531,216
28. Total liabilities (Lines 26 and 27).....	2,749,590,102	2,689,638,276
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).....	32,850,774	29,192,679
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).....	204,400,774	200,742,679
38. Totals of Lines 29, 30 and 37.....	206,900,774	203,242,679
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	2,956,490,876	2,892,880,955

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral.....	4,770,000	5,420,000
2502. Unclaimed property.....	439,159	412,996
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,209,159	5,832,996
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.....	58,598,290	59,547,565	232,411,931
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	30,002,874	30,185,245	121,441,142
4. Amortization of Interest Maintenance Reserve (IMR).....	287,352	312,867	1,614,422
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.....	2,219,669	2,024,918	8,500,630
8.2 Charges and fees for deposit-type contracts.....	164,451	132,523	649,903
8.3 Aggregate write-ins for miscellaneous income.....	699,496	625,421	2,596,854
9. Totals (Lines 1 to 8.3).....	91,972,132	92,828,539	367,214,882
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	4,955,651	2,453,411	14,077,836
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.....	46,570,910	48,222,233	217,971,448
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,813,426	2,636,627	10,856,476
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	28,773,448	27,667,977	88,971,877
20. Totals (Lines 10 to 19).....	83,113,435	80,980,248	331,877,637
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,803,324	3,987,727	15,532,222
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	4,034,030	3,942,590	15,427,054
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	171,409	142,005	1,861,459
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(6,242,076)	(3,347,827)	(31,248,332)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	84,880,122	85,704,743	333,450,040
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	7,092,010	7,123,796	33,764,842
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	7,092,010	7,123,796	33,764,842
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	2,134,902	2,915,349	10,064,977
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).....	4,957,108	4,208,447	23,699,865
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....151,840 (excluding taxes of \$.....250,725 transferred to the IMR).....	(84,441)	(111,599)	(481,509)
35. Net income (Line 33 plus Line 34).....	4,872,667	4,096,848	23,218,356
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	203,242,679	178,505,044	178,505,044
37. Net income (Line 35).....	4,872,667	4,096,848	23,218,356
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....232,365.....	(447,735)	3,222,818	3,641,589
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	190,318	(180,127)	(889,088)
41. Change in nonadmitted assets.....	(37,653)	(65,158)	1,088,853
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.....	(919,502)	(829,898)	(2,322,075)
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	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	3,658,095	6,244,483	24,737,635
55. Capital and surplus as of statement date (Lines 36 + 54).....	206,900,774	184,749,527	203,242,679
DETAILS OF WRITE-INS			
08.301. Marketing allowance.....	378,389	330,670	1,429,273
08.302. Contractual rider fee income.....	190,438	156,445	713,456
08.303. Contractual annual maintenance and surrender charge fees.....	130,669	138,306	453,844
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	281
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	699,496	625,421	2,596,854
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.			
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	0	0

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	58,598,290	59,547,565	232,411,931
2. Net investment income.....	31,210,996	30,521,669	122,100,519
3. Miscellaneous income.....	2,957,198	2,669,040	11,029,663
4. Total (Lines 1 through 3).....	92,766,484	92,738,274	365,542,113
5. Benefit and loss related payments.....	50,119,053	52,386,392	235,633,052
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(6,422,719)	(3,367,975)	(31,937,863)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	7,949,427	7,664,771	32,518,780
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....402,565 tax on capital gains (losses).....	669,000		10,357,989
10. Total (Lines 5 through 9).....	52,314,761	56,683,188	246,571,958
11. Net cash from operations (Line 4 minus Line 10).....	40,451,723	36,055,086	118,970,155
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	98,509,737	50,844,827	318,735,345
12.2 Stocks.....			555,077
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).....	98,509,737	50,844,827	319,290,422
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	122,952,485	88,186,437	412,624,338
13.2 Stocks.....		1,815	5,858,628
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(22,793,199)	1,856,436	10,814,325
13.7 Total investments acquired (Lines 13.1 to 13.6).....	100,159,286	90,044,688	429,297,291
14. Net increase or (decrease) in contract loans and premium notes.....	79,106	(664,491)	(168,388)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,728,655)	(38,535,370)	(109,838,481)
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.....	(2,569,529)	(2,921,083)	(10,789,597)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	1,032,283	(582,031)	(25,795)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,537,246)	(3,503,114)	(10,815,392)
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).....	37,185,822	(5,983,398)	(1,683,718)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	24,927,335	26,611,053	26,611,053
19.2 End of period (Line 18 plus Line 19.1).....	62,113,157	20,627,655	24,927,335
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Securities acquired in paid in kind interest payment.....	197,317	39,852	152,941
20.0002 Exchanges.....		1,060,320	1,060,320
20.0003 Securities acquired from liquidation distributions.....		1,815	3,457

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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.....	51,096,856	52,033,898	204,630,294
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	7,501,434	7,513,667	27,781,637
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.....	58,598,290	59,547,565	232,411,931
12. Deposit-type contracts.....		34,468	270,540
13. Total.....	58,598,290	59,582,033	232,682,471

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	Domicile	March 31, 2014	December 31, 2013
(1) State basis	Ohio	\$ 4,872,667	\$ 23,218,356
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 4,872,667</u>	<u>\$ 23,218,356</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 206,900,774	\$ 203,242,679
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 206,900,774</u>	<u>\$ 203,242,679</u>

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

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 first quarter of 2014.
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	\$ 2,924,926
2. 12 Months or Longer	1,627,404
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 147,642,100
2. 12 Months or Longer	28,996,873
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 March 31, 2014. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E - No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2014 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	-	2,610,853	-	2,610,853
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	2,610,853	-	2,610,853
Non-affiliated common stock	6,713,927	-	-	6,713,927
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	11,864,475	-	11,864,475
Variable annuity assets (separate accounts) (a)	-	666,385,264	-	666,385,264
Total assets accounted for at fair value	<u>\$ 6,713,927</u>	<u>\$ 680,860,592</u>	<u>\$ -</u>	<u>\$ 687,574,519</u>

(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.

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.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2014.

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	\$ 11,108,311	\$ 10,337,498	\$ 3,496,577	\$ 7,611,734	\$ -	\$ -
States, municipalities and political subdivisions	322,651,382	318,999,498	-	322,651,382	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	330,348,572	299,402,103	-	307,187,594	23,160,978	-
Commercial mortgage-backed securities	276,342,746	256,138,330	-	274,769,224	1,573,522	-
Asset-backed securities	199,022,969	197,827,791	-	184,913,215	14,109,754	-
All other bonds	1,103,028,660	1,039,605,270	-	1,090,384,945	12,643,715	-
Total bonds	\$ 2,242,502,640	\$ 2,122,310,490	\$ 3,496,577	\$ 2,187,518,094	\$ 51,487,969	\$ -
Non-affiliated common stock	6,713,927	6,713,927	6,713,927	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Variable annuity assets (separate accounts)	666,385,264	666,385,264	-	666,385,264	-	-
Equity index call options	11,864,475	11,864,475	-	11,864,475	-	-
Policy loans	60,120,367	60,120,367	-	-	60,120,367	-
Total financial assets	\$ 2,987,586,673	\$ 2,867,394,523	\$ 10,210,504	\$ 2,865,767,833	\$ 111,608,336	\$ -

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.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Republic Indemnity Company of America, which owns Republic Indemnity Company of California, became a subsidiary of
Great American Holding, Inc.

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).10/26/2012.....

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).

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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		2	
	Prior Year-End		Current Quarter	
	Book/Adjusted Carrying Value		Book/Adjusted Carrying Value	
14.21 Bonds.....	\$	.....0	\$	.....0
14.22 Preferred Stock.....	\$	.....0	\$	.....0
14.23 Common Stock.....	\$	.....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 of current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....0
 16.3 Total payable for securities lending reported on the liability page: \$.....0

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

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

1	2
Name of Custodian(s)	Custodian Address
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	2	3
Name(s)	Location(s)	Complete Explanation(s)

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

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

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

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

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

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:

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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.....	\$.....	

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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NONE

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Active Status							
1. Alabama.....	AL	L		78,007			78,007	
2. Alaska.....	AK	L		48,784			48,784	
3. Arizona.....	AZ	L		741,041			741,041	
4. Arkansas.....	AR	L		69,633			69,633	
5. California.....	CA	L		9,049,524			9,049,524	
6. Colorado.....	CO	L		179,559			179,559	
7. Connecticut.....	CT	L		867,234			867,234	
8. Delaware.....	DE	L		92,984			92,984	
9. District of Columbia.....	DC	L		37,010			37,010	
10. Florida.....	FL	L		6,607,719			6,607,719	
11. Georgia.....	GA	L		308,226			308,226	
12. Hawaii.....	HI	L		411,034			411,034	
13. Idaho.....	ID	L		173,287			173,287	
14. Illinois.....	IL	L		2,388,826			2,388,826	
15. Indiana.....	IN	L		502,480			502,480	
16. Iowa.....	IA	L		362,142			362,142	
17. Kansas.....	KS	L		142,191			142,191	
18. Kentucky.....	KY	L		437,322			437,322	
19. Louisiana.....	LA	L		136,853			136,853	
20. Maine.....	ME	L		386,590			386,590	
21. Maryland.....	MD	L		180,222			180,222	
22. Massachusetts.....	MA	L		1,753,423			1,753,423	
23. Michigan.....	MI	L		3,243,071			3,243,071	
24. Minnesota.....	MN	L		1,009,718			1,009,718	
25. Mississippi.....	MS	L		61,389			61,389	
26. Missouri.....	MO	L		124,005			124,005	
27. Montana.....	MT	L		189,609			189,609	
28. Nebraska.....	NE	L		61,962			61,962	
29. Nevada.....	NV	L		854,729			854,729	
30. New Hampshire.....	NH	L		120,270			120,270	
31. New Jersey.....	NJ	L		2,675,526			2,675,526	
32. New Mexico.....	NM	L		128,267			128,267	
33. New York.....	NY	N		(14,654)			(14,654)	
34. North Carolina.....	NC	L		5,570,390			5,570,390	
35. North Dakota.....	ND	L		71,331			71,331	
36. Ohio.....	OH	L		5,594,926			5,594,926	
37. Oklahoma.....	OK	L		79,908			79,908	
38. Oregon.....	OR	L		62,110			62,110	
39. Pennsylvania.....	PA	L		1,670,785			1,670,785	
40. Rhode Island.....	RI	L		895,058			895,058	
41. South Carolina.....	SC	L		239,733			239,733	
42. South Dakota.....	SD	L		12,596			12,596	
43. Tennessee.....	TN	L		876,791			876,791	
44. Texas.....	TX	L		7,404,155			7,404,155	
45. Utah.....	UT	L		984,910			984,910	
46. Vermont.....	VT	N		29,898			29,898	
47. Virginia.....	VA	L		292,432			292,432	
48. Washington.....	WA	L		1,192,492			1,192,492	
49. West Virginia.....	WV	L		79,020			79,020	
50. Wisconsin.....	WI	L		102,518			102,518	
51. Wyoming.....	WY	L		26,515			26,515	
52. American Samoa.....	AS	N					0	
53. Guam.....	GU	L					0	
54. Puerto Rico.....	PR	N					0	
55. US Virgin Islands.....	VI	L					0	
56. Northern Mariana Islands.....	MP	N					0	
57. Canada.....	CAN	N					0	
58. Aggregate Other Alien.....	OT	XXX	0	4,739	0	0	4,739	0
59. Subtotal.....	(a) 51		0	58,598,290	0	0	58,598,290	0
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	58,598,290	0	0	58,598,290	0
96. Plus Reinsurance Assumed.....	XXX						0	
97. Totals (All Business).....	XXX		0	58,598,290	0	0	58,598,290	0
98. Less Reinsurance Ceded.....	XXX						0	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		0	58,598,290	0	0	58,598,290	0

DETAILS OF WRITE-INS

58001. Other Alien.....	XXX			4,739			4,739	
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	4,739	0	0	4,739	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 Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

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

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
└─ Great American Financial Resources, Inc. ^	DE	06-1356481	
└─ AAG 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 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
└─ 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
└─ Republic Indemnity Company of America *	CA	95-2801326	22179
└─ Republic Indemnity Company of California *	CA	31-1054123	43753

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía 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 (51.5%)	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		
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety Claims and Litigation Services, LLC	OH	46-4570914	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	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.	
			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
			31-1422717				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				QQA Agency 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.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Great American Financial Resources, 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	RE	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

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	67083	26-3260520 45-0252531				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			74-2180806				Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates, Ltd.	TX	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			42-1575938				United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
			27-2354685				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
			27-4395897				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	31-0912199				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	31-0973761				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	59-1671722				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							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.	
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, Compañía de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financidora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			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.....	51.500	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....	
							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....	

Q13.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	11051.....	99-0345306				National Interstate Insurance Company of Hawaii, Inc.....	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.....	41106.....	95-3623282				Triumpher Casualty Company.....	OH.....	IA.....	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 & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			46-4570914				Safety Claims and Litigation Services, LLC.....	OH.....	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.....	

Q13.4

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.

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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:



Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	21,500		21,500	21,500
2505. Accounts receivable.....	18,655	18,655	0	
2597. Summary of remaining write-ins for Line 25.....	40,155	18,655	21,500	21,500

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
08.397. Summary of remaining write-ins for Line 8.3.....	0	0	281

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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

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

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

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.....	2,101,516,633	1,993,430,221
2. Cost of bonds and stocks acquired.....	122,952,485	418,482,966
3. Accrual of discount.....	2,064,676	8,714,934
4. Unrealized valuation increase (decrease).....	663,899	(132,853)
5. Total gain (loss) on disposals.....	783,755	3,024,731
6. Deduct consideration for bonds and stocks disposed of.....	98,509,737	319,290,422
7. Deduct amortization of premium.....	447,294	2,532,625
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		180,319
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,129,024,417	2,101,516,633
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,129,024,417	2,101,516,633

SCHEDULE D - PART 1B

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

NAIC Designation	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. NAIC 1 (a).....	1,575,902,258	211,637,576	142,045,243	5,010,012	1,650,504,603			1,575,902,258
2. NAIC 2 (a).....	501,140,990	17,859,982	24,172,493	(4,800,717)	490,027,762			501,140,990
3. NAIC 3 (a).....	36,968,381		1,503,509	(1,117,419)	34,347,453			36,968,381
4. NAIC 4 (a).....	5,329,847	999,991	1,056,517	2,407,777	7,681,098			5,329,847
5. NAIC 5 (a).....	341,468		216,250	(110,891)	14,327			341,468
6. NAIC 6 (a).....	444,136	2,719,176	340,557	186,040	3,008,795			444,136
7. Total Bonds.....	2,120,127,080	233,216,725	169,334,569	1,574,802	2,185,584,038	0	0	2,120,127,080
PREFERRED STOCK								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	2,120,127,080	233,216,725	169,334,569	1,574,802	2,185,584,038	0	0	2,120,127,080

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(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 \$.....63,273,549; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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.....	.....63,273,549	.....XXX.....	.....63,273,549	.....1,626	.....

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.....	.....24,617,894	.....19,398,036
2. Cost of short-term investments acquired.....	.....110,264,240	.....404,332,612
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....71,608,585	.....399,112,754
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).....	.....63,273,549	.....24,617,894
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....63,273,549	.....24,617,894

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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).....	12,681,256
2. Cost paid/(consideration received) on additions.....	1,752,584
3. Unrealized valuation increase (decrease).....	(734,890)
4. Total gain (loss) on termination recognized.....	
5. Considerations received (paid) on terminations.....	
6. Amortization.....	(1,834,475)
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).....	11,864,475
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>11,864,475</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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).....	<u>0</u>

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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.....	11,864,475
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3.	Total (Line 1 plus Line 2).....	<u>11,864,475</u>
4.	Part D, Section 1, Column 5.....	11,864,475
5.	Part D, Section 1, Column 6.....	_____
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	11,864,475
8.	Part B, Section 1, Column 13.....	_____
9.	Total (Line 7 plus Line 8).....	<u>11,864,475</u>
10.	Part D, Section 1, Column 8.....	11,864,475
11.	Part D, Section 1, Column 9.....	_____
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		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).....	<u>0</u>

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. Special Revenue and Special Assessment									
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045.....		...03/19/2014	JP MORGAN SECURITIES INC.....		.....2,000,000	.....2,000,000		1FE.....
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029.....		...03/12/2014	RAYMOND JAMES & ASSOCIATES.....		.....1,130,630	.....1,000,000	.....25,092	1FE.....
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028.....		...03/13/2014	JP MORGAN SECURITIES INC.....		.....2,000,000	.....2,000,000		1FE.....
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038.....		...03/11/2014	JP MORGAN SECURITIES INC.....		.....2,000,000	.....2,000,000		1FE.....
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034.....		...01/07/2014	BARCLAYS CAPITAL.....		.....2,015,600	.....2,000,000	.....5,602	1FE.....
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024.....		...01/30/2014	WELLS FARGO BROKERAGE SERVICES.....		.....1,000,000	.....1,000,000		1FE.....
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043.....		...12/04/2013	WELLS FARGO BROKERAGE SERVICES.....				.....4,300	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					.....10,146,230	.....10,000,000	.....34,994	.....XXX.....
Bonds - Industrial and Miscellaneous									
00206R CE 0	AT&T INC 3.90 03/11/2024.....		...03/05/2014	WELLS FARGO BROKERAGE SERVICES.....		.....1,993,920	.....2,000,000		1FE.....
00213R AB 9	ARLFR 2012-1A A2 SEQ SNR 3.81 12/15/2042.....		...03/27/2014	BANC OF AMERICA SECURITIES.....		.....3,469,688	.....3,500,000	.....5,927	1FE.....
002799 AN 4	ABBAY NATL TREAS 4.00 03/13/2024.....	R.....	...03/10/2014	MORGAN STANLEY.....		.....1,986,640	.....2,000,000		1FE.....
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024.....		...02/06/2014	BANC OF AMERICA SECURITIES.....		.....2,973,930	.....3,000,000		2FE.....
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021.....		...03/04/2014	JP MORGAN SECURITIES INC.....		.....1,996,040	.....2,000,000		2FE.....
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26.....	R.....	...03/20/2014	BANC OF AMERICA SECURITIES.....		.....745,500	.....750,000		1FE.....
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26.....	R.....	...03/20/2014	BANC OF AMERICA SECURITIES.....		.....2,000,000	.....2,000,000		1FE.....
04010L AN 3	ARES CAPITAL CORP 4.00 11/30/2018.....		...01/23/2014	BANC OF AMERICA SECURITIES.....		.....2,054,000	.....2,000,000	.....18,688	2FE.....
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26.....	R.....	...02/06/2014	JEFFERIES & CO.....		.....3,500,000	.....3,500,000		1FE.....
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024.....	R.....	...03/12/2014	CITIGROUP.....		.....998,640	.....1,000,000		1FE.....
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26.....	R.....	...03/19/2014	MORGAN STANLEY.....		.....1,000,000	.....1,000,000		1FE.....
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024.....	R.....	...02/05/2014	RBS SECURITIES/GREENWICH.....		.....2,000,000	.....2,000,000		1FE.....
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024.....		...03/27/2014	BANC OF AMERICA SECURITIES.....		.....996,250	.....1,000,000		1FE.....
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024.....	R.....	...03/04/2014	MORGAN STANLEY.....		.....2,993,550	.....3,000,000		1FE.....
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023.....		...01/09/2014	BANC OF AMERICA SECURITIES.....		.....1,833,600	.....2,000,000	.....8,242	2FE.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		...11/26/2013	Capital Interest.....		.....(142)	.....(87)		1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		...12/26/2013	Capital Interest.....			.....(87)		1FM.....
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....		...01/28/2014	JP MORGAN SECURITIES INC.....		.....2,230,804	.....2,385,886	.....5,965	1FM.....
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....		...02/12/2014	CS FIRST BOSTON.....		.....1,781,404	.....1,906,519	.....2,701	1FM.....
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....		...01/09/2014	JP MORGAN SECURITIES INC.....		.....2,854,078	.....2,961,430	.....3,743	1FM.....
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....		...02/25/2014	CS FIRST BOSTON.....		.....3,225,924	.....3,592,468	.....5,739	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....		...02/06/2014	AMHERST SECURITIES CORP.....		.....1,013,692	.....1,089,260	.....1,488	2FM.....
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026.....	R.....	...03/06/2014	JP MORGAN SECURITIES INC.....		.....1,493,550	.....1,500,000		1FE.....
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26.....	R.....	...03/06/2014	JP MORGAN SECURITIES INC.....		.....1,300,000	.....1,300,000		1FE.....
40443A AB 4	H2 2014-1A AFX CD0 3.5069 03/19/2037.....		...02/28/2014	WELLS FARGO BROKERAGE SERVICES.....		.....5,998,200	.....6,000,000		1FE.....
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026.....	R.....	...02/07/2014	BANC OF AMERICA SECURITIES.....		.....3,000,000	.....3,000,000		1FE.....
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038.....		...03/06/2014	DEUTSCHE BANK.....		.....999,991	.....1,000,000		4AM.....
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024.....		...03/05/2014	CITIGROUP.....		.....996,830	.....1,000,000		2FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....		...02/10/2014	BARCLAYS CAPITAL.....		.....999,436	.....1,000,000		1FE.....
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....		...11/26/2013	Capital Interest.....		(1)		1FM.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....		...12/26/2013	Capital Interest.....		.....(1,359)	.....(1)		1FM.....
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024.....	R.....	...01/15/2014	BARCLAYS CAPITAL.....		.....994,460	.....1,000,000		1FE.....
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....		...01/16/2014	CS FIRST BOSTON.....		.....4,532,916	.....5,012,208	.....1,784	1FM.....
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024.....	R.....	...03/20/2014	MIZUHO SEC USA.....		.....2,992,620	.....3,000,000		2FE.....
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....		...01/08/2014	RBS SECURITIES/GREENWICH.....		.....2,719,176	.....2,985,030	.....5,970	6FE.....
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....		...03/11/2014	NOMURA SECURITIES INTL.....		.....3,740,407	.....3,916,657	.....4,597	1FM.....
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26.....	R.....	...02/11/2014	MORGAN STANLEY.....		.....1,000,000	.....1,000,000		1FE.....
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026.....	R.....	...02/11/2014	MORGAN STANLEY.....		.....1,000,000	.....1,000,000		1Z.....
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25.....	R.....	...03/13/2014	GOLDMAN SACHS.....		.....1,000,000	.....1,000,000		1FE.....
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026.....	R.....	...03/07/2014	BANC OF AMERICA SECURITIES.....		.....1,490,700	.....1,500,000		1FE.....
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26.....	R.....	...03/13/2014	JEFFERIES & CO.....		.....894,412	.....900,000		1FE.....
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....		...02/12/2014	CS FIRST BOSTON.....		.....4,762,490	.....4,887,739	.....8,078	1FM.....
747262 AR 4	QVC INC 4.85 04/01/2024.....		...03/11/2014	BANC OF AMERICA SECURITIES.....		.....999,270	.....1,000,000		2FE.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...01/26/2014	Capital Interest.....		.....6,225	.....8,301		1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...02/26/2014	Capital Interest.....		.....8,207			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...03/26/2014	Capital Interest.....		.....5,885	.....8,143		1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...01/26/2013	Capital Interest.....		.....9,095			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...02/26/2013	Capital Interest.....		.....9,010			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...04/26/2013	Capital Interest.....		.....8,878			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...05/26/2013	Capital Interest.....		.....8,794			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...05/26/2012	Capital Interest.....		.....4,362			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...06/26/2012	Capital Interest.....		.....9,877			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...07/26/2012	Capital Interest.....		.....9,700			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...08/26/2012	Capital Interest.....		.....9,492			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...10/26/2012	Capital Interest.....		.....9,418			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...11/26/2012	Capital Interest.....		.....9,285			1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...12/26/2012	Capital Interest.....		.....9,120			1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...01/26/2014	Capital Interest.....		.....11,793	.....7,810		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...02/26/2014	Capital Interest.....		.....12,721	.....2,649		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...03/26/2014	Capital Interest.....		.....13,420	.....13,988		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...04/26/2013	Capital Interest.....		.....11,616			1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...05/26/2013	Capital Interest.....		.....15,828			1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...12/26/2013	Capital Interest.....		.....16,092			1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		...11/26/2013	Capital Interest.....			.....352		1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		...12/26/2013	Capital Interest.....			.....(388)		1FM.....
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25.....	R.....	...03/24/2014	JEFFERIES & CO.....		.....4,500,000	.....4,500,000		1FE.....
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....		...03/17/2014	BANC OF AMERICA SECURITIES.....		.....2,726,438	.....2,879,882	.....4,560	1FM.....
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....		...02/27/2014	CS FIRST BOSTON.....		.....2,569,920	.....2,604,923	.....6,838	1FE.....
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024.....		...01/13/2014	CITIGROUP.....		.....1,987,580	.....2,000,000		1FE.....
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026.....	R.....	...03/21/2014	MORGAN STANLEY.....	489,100500,000		1FE.....

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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)
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026.....	R.....	...03/21/2014	MORGAN STANLEY.....	.....	.....4,891,000	.....5,000,000	.....	1FE.....
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024.....	R.....	...03/26/2014	GOLDMAN SACHS.....	.....	.....1,000,000	.....1,000,000	.....	2FE.....
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26.....	R.....	...03/12/2014	CITIGROUP.....	.....	.....1,500,000	.....1,500,000	.....	1FE.....
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026.....	.....	...01/28/2014	DEUTSCHE BANK.....	.....	.....2,000,000	.....2,000,000	.....	2FE.....
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024.....	R.....	...01/08/2014	BARCLAYS CAPITAL.....	.....	.....2,977,470	.....3,000,000	.....	1FE.....
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43.....	.....	...03/28/2014	CS FIRST BOSTON.....	.....	.....2,905,313	.....3,000,000	.....4,994	1FE.....
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026.....	.....	...03/24/2014	MORGAN STANLEY.....	.....	.....1,000,000	.....1,000,000	.....	1FE.....
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026.....	R.....	...02/14/2014	RBS SECURITIES/GREENWICH.....	.....	.....1,500,000	.....1,500,000	.....	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....	.....	.....	.....	.....	.....112,806,255	.....115,212,679	.....89,312	.....XXX.....
8399997	Total Bonds - Part 3.....	.....	.....	.....	.....	.....122,952,485	.....125,212,679	.....124,306	.....XXX.....
8399999	Total Bonds.....	.....	.....	.....	.....	.....122,952,485	.....125,212,679	.....124,306	.....XXX.....
9999999	Total Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....122,952,485	.....XXX.....	.....124,306	.....XXX.....

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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		03/25/2014	MBS Paydown		306	306	306	304		(0)		(0)		306			0	3	05/01/2031	1.....
31406J	2L 6		03/25/2014	MBS Paydown		5,244	5,244	5,330	5,163		(271)		(271)		5,244			0	40	01/01/2035	1.....
63252F	AA 7		03/01/2014	Sinking Fund Redemption		87,412	87,412	93,183	89,471		(100)		(100)		87,412			0	3,715	09/01/2019	1FE.....
690353	RX 7		02/27/2014	Sinking Fund Redemption		36,582	36,582	36,582	36,580		0		0		36,582			0	812	02/27/2027	1.....
690353	XM 4		03/15/2014	Sinking Fund Redemption		28,571	28,571	28,571	28,571		0		0		28,571			0	256	12/15/2030	1.....
83162C	GM 9		01/01/2014	MBS Paydown		13,050	13,050	13,050	13,050		0		0		13,050			0	411	01/01/2016	1.....
0599999. Total Bonds - U.S. Government						171,164	171,164	177,021	173,140	0	(370)	0	(370)	0	171,164	0	0	0	5,238	XXX...	XXX...
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
442331	QM 9		03/01/2014	Sinking Fund Redemption		20,000	20,000	24,467	24,291		(4,291)		(4,291)		20,000			0	629	03/01/2032	1FE.....
549187	6N 7		02/15/2014	Sinking Fund Redemption		190,000	190,000	195,062	192,001		(2,001)		(2,001)		190,000			0	4,988	02/15/2018	1FE.....
645019	3L 2		02/15/2014	Maturity		402,907	402,907	413,628	403,210		(303)		(303)		402,907			0	14,102	02/15/2014	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						612,907	612,907	633,157	619,502	0	(6,595)	0	(6,595)	0	612,907	0	0	0	19,718	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
130333	CA 3		03/01/2014	MBS Paydown		69,599	69,599	69,599	69,599				0		69,599			0	271	02/01/2042	1FE.....
130333	CB 1		03/01/2014	MBS Paydown		28,247	28,247	28,177	28,184		1		1		28,247			0	123	02/01/2042	1FE.....
31395X	3F 0		03/15/2014	MBS Paydown		62,346	62,346	60,826	61,702		510		510		62,346			0	536	10/15/2034	1.....
34074M	JB 8		03/01/2014	MBS Paydown		45,850	45,850	45,850	45,850				0		45,850			0	205	07/01/2041	1FE.....
34074M	JC 6		03/01/2014	MBS Paydown		70,831	70,831	70,831	70,831				0		70,831			0	300	07/01/2041	1FE.....
454622	QD 6		01/15/2014	Maturity		1,210,000	1,210,000	1,210,000	1,210,000		(0)		(0)		1,210,000			0	30,492	01/15/2014	1FE.....
454622	QE 4		01/15/2014	Call		1,805,000	1,805,000	1,805,000	1,805,000		(0)		(0)		1,805,000			0	45,486	07/15/2014	1FE.....
462467	NW 7		03/01/2014	Partial Call		55,000	55,000	55,000	55,000				0		55,000			0	242	02/01/2042	1FE.....
49130T	PS 9		03/01/2014	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	263	11/01/2041	1FE.....
49130T	PT 7		03/01/2014	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	263	11/01/2041	1FE.....
658207	MA 0		01/01/2014	Sinking Fund Redemption		30,000	30,000	30,000	30,000		0		0		30,000			0	600	01/01/2030	1FE.....
658207	MA 0		02/01/2014	Partial Call		70,000	70,000	70,000	69,999		1		1		70,000			0	1,633	01/01/2030	1FE.....
686087	MP 9		01/01/2014	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	80	07/01/2033	1FE.....
882750	NE 8		02/01/2014	Partial Call		10,000	10,000	10,000	9,999		1		1		10,000			0	156	07/01/2041	1FE.....
92812U	Q3 5		03/25/2014	MBS Paydown		13,319	13,319	13,319	13,312		(5,932)		(5,932)		13,319			0	104	12/25/2043	1FE.....
92813T	EE 6		03/25/2014	MBS Paydown		30,161	30,161	30,161	30,156		19		19		30,161			0	231	08/25/2042	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						3,595,351	3,595,351	3,593,761	3,594,633	0	(5,402)	0	(5,402)	0	3,595,351	0	0	0	80,984	XXX...	XXX...
Bonds - Industrial and Miscellaneous																					
00173P	AA 3		03/25/2014	MBS Paydown		513,937	513,937	486,313	553,149		(39,212)		(39,212)		513,937			0	663	03/25/2017	1FE.....
00174E	AC 3		02/25/2014	MBS Paydown		380,431	380,431	348,332	362,557		17,873		17,873		380,431			0	562	05/03/2018	1FE.....
00213R	AA 1		03/15/2014	MBS Paydown		27,413	27,413	27,413	27,404		(2)		(2)		27,413			0	90	12/15/2042	1FE.....
00249E	AA 8		03/01/2014	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	219	11/01/2017	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00441Y AC 6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036		03/25/2014	MBS Paydown		40,421	40,421	35,419	38,266		330		330		40,421			0	18	08/25/2036	1FM
006346 AK 6	ADM SO 2010-1 A ABS 5.438 12/20/2040		03/20/2014	MBS Paydown		17,734	17,734	17,734	17,734				0		17,734			0	161	12/20/2040	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2014	MBS Paydown		3,755	3,755	3,513	3,509		0		0		3,755			0	14	06/25/2035	1FM
02377U AA 2	AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2014	Sinking Fund Redemption		29,600	29,600	29,600	29,596		(0)		(0)		29,600			0	672	01/15/2023	2FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		03/25/2014	MBS Paydown		14,063	14,063	10,548	9,705		1,502		1,502		14,063			0	7	10/25/2046	1FM
04621X AC 2	ASSURANT INC 5.625 02/15/14		02/15/2014	Maturity		1,000,000	1,000,000	998,870	999,982		18		18		1,000,000			0	28,125	02/15/2014	2FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		03/26/2014	MBS Paydown		98,987	98,987	90,696	95,950		761		761		98,987			0	373	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		01/31/2014	Book Value Adjustment					745,855				0					0		06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		03/26/2014	MBS Paydown		19,216	12,333	12,055	18,881		99		99		19,216			0	242	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		12/26/2013	Pass-Through Loss			(6,884)	(6,729)										0		06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		02/26/2014	MBS Paydown		11,267	11,267	10,591	10,622		2		2		11,267			0	33	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		03/27/2014	MBS Paydown		97,080	97,080	94,410	94,006		1,673		1,673		97,080			0	966	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2014	MBS Paydown		52,221	52,221	51,437	51,644		125		125		52,221			0	480	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		03/26/2014	MBS Paydown		88,401	88,401	87,738	88,012		247		247		88,401			0	854	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		03/26/2014	MBS Paydown		38,916	38,916	36,873	36,698		39		39		38,916			0	388	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		03/26/2014	MBS Paydown		85,827	85,827	75,527	76,213		3,444		3,444		85,827			0	427	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		03/17/2014	MBS Paydown		47,745	47,745	44,956	46,373		1,319		1,319		47,745			0	492	07/17/2040	1FE
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		03/26/2014	MBS Paydown		49,849	49,849	46,360	47,302		99		99		49,849			0	200	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		03/26/2014	MBS Paydown		66,337	66,337	58,377	58,829		1,780		1,780		66,337			0	322	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		03/20/2014	MBS Paydown		53,650	53,650	44,329	45,126		735		735		53,650			0	24	11/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2014	MBS Paydown		134,985	134,985	95,165	89,994		20,259		20,259		134,985			0	1,890	03/25/2036	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		03/10/2014	MBS Paydown		5,883	5,883	5,935	5,883				0		5,883			0	35	09/10/2045	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2014	MBS Paydown		37,253	37,253	30,221	40,767		148		148		37,253			0	31	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2014	Pass-Through Loss			20,464	16,601					0					0	22	05/25/2035	1FM
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35		03/25/2014	MBS Paydown		113,305	113,305	99,804	109,464		118		118		113,305			0	560	10/25/2035	1FM
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35		03/25/2014	Pass-Through Loss			13,355	11,768					0		13,355		(13,355)	(13,355)	79	10/25/2035	1FM
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35		03/31/2014	Book Value Adjustment					5,123,151				0		(13,447)		13,447	13,447		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2014	MBS Paydown		3,219	3,219	2,853	3,781				0		3,219			0	19	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2014	Pass-Through Loss			772	684					0		772		(772)	(772)	5	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/31/2014	Book Value Adjustment					295,780				0		(772)		772	772		11/25/2035	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		01/10/2014	MBS Paydown		1,160,761	1,160,761	1,098,098	1,152,132		8,629		8,629		1,160,761			0	5,624	02/10/2051	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2014	MBS Paydown		11,749	11,749	11,178	12,600				0		11,749			0	123	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2014	Pass-Through Loss			5,214	4,959					0					0	57	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2014	MBS Paydown		1,072	1,072	1,019	1,309				0		1,072			0	10	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2014	Pass-Through Loss			721	685					0					0	6	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		02/25/2014	Pass-Through Loss			3,597	3,150					0					0	22	05/25/2037	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign Origin	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)
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2014	MBS Paydown		10,046	10,046	8,797	10,262				.0		10,046			.0	.93	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		03/26/2014	MBS Paydown		110,068	110,068	110,068	109,879		7		.7		110,068			.0	1,252	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		03/26/2014	MBS Paydown		197,615	197,615	187,734	190,880		238		.238		197,615			.0	1,864	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		03/26/2014	MBS Paydown		145,939	145,939	143,203	144,488		133		.133		145,939			.0	1,370	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		03/24/2014	MBS Paydown		35,282	35,282	35,940	35,525		(362)		(362)		35,282			.0	333	02/24/2051	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		03/24/2014	MBS Paydown		142,259	142,259	129,076	135,810		5,844		.5,844		142,259			.0	1,261	02/24/2044	1FE
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		03/26/2014	MBS Paydown		270,281	270,281	271,295	269,280		(845)		(845)		270,281			.0	2,507	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2014	Pass-Through Loss			21,083	12,115					.0		21,083		(21,083)	(21,083)	.242	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/31/2014	Book Value Adjustment					6,083,678				.0		(21,083)		21,083	21,083		08/26/2037	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		03/17/2014	MBS Paydown		8,677	8,677	7,985	8,316		350		.350		8,677			.0	.99	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		03/20/2014	MBS Paydown		40,689	40,689	40,852	40,845		(5)		(5)		40,689			.0	.247	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		03/25/2014	MBS Paydown		88,387	88,387	89,326	89,283		(273)		(273)		88,387			.0	.712	09/25/2033	2FM
091797 AN 0	BLACK & DECKER 5.75 11/15/2016		01/24/2014	Make Whole Call		2,263,600	2,000,000	1,996,170	1,996,170		2,046		.2,046		2,000,742		262,858	262,858	22,042	11/15/2016	1FE
097023 AV 7	BOEING CO 5 03/15/14		03/15/2014	Maturity		3,000,000	3,000,000	2,986,740	2,999,392		608		.608		3,000,000			.0	75,000	03/15/2014	1FE
12189T BB 9	BURLINGTON NORTHERN 7.00 02/01/2014		02/01/2014	Maturity		1,000,000	1,000,000	999,830	999,994		6		.6		1,000,000			.0	35,000	02/01/2014	2FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		03/15/2014	MBS Paydown		6,511	6,511	6,502	6,510		0		.0		6,511			.0	.62	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		03/25/2014	MBS Paydown		57,310	57,310	57,309	57,310				.0		57,310			.0	.572	12/25/2036	6FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2014	MBS Paydown		11,157	11,177	10,949	(294,002)				.0		11,157			.0	.73	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2013	Pass-Through Loss			(10)	(1)					.0					.0		06/20/2036	1FM
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		03/18/2014	MBS Paydown		27,194	27,194	27,191	27,191		0		.0		27,194			.0	.186	06/18/2027	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		03/18/2014	MBS Paydown		54,000	54,000	53,980	53,981		1		.1		54,000			.0	.290	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2014	MBS Paydown		14,778	14,778	14,777	14,777		0		.0		14,778			.0	.90	11/18/2028	1FE
12572Q AD 7	CME GROUP INC 5 02/15/14		02/15/2014	Maturity		4,000,000	4,000,000	3,993,560	3,999,824		176		.176		4,000,000			.0	115,000	02/15/2014	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		03/26/2014	MBS Paydown		79,031	79,031	79,031	78,812		73		.73		79,031			.0	.380	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		03/26/2014	MBS Paydown		137,877	137,877	137,877	137,470		151		.151		137,877			.0	1,361	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2014	Pass-Through Loss			18,535	16,817			(4)		(4)					.0	.189	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		03/26/2014	MBS Paydown		33,064	33,064	33,064	31,785		74		.74		33,064			.0	.256	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2014	Pass-Through Loss			527	160			3		.3		.614		(614)	(614)	.8	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/31/2014	Book Value Adjustment					633				.0		(614)		.614	.614		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		03/26/2014	MBS Paydown		121,446	121,446	121,446	121,125		(4)		(4)		121,446			.0	1,678	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2014	Pass-Through Loss			7,278	7,095			(26)		(26)		7,035		(7,035)	(7,035)	.119	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/31/2014	Book Value Adjustment					8,266				.0		(7,035)		7,035	7,035		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		03/26/2014	MBS Paydown		237,209	237,209	237,209	236,519		102		.102		237,209			.0	2,318	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		03/26/2014	MBS Paydown		86,634	86,634	86,634	86,377		12		.12		86,634			.0	.787	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		03/26/2014	MBS Paydown		120,315	120,315	120,315	119,941		23		.23		120,315			.0	1,133	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		02/26/2014	MBS Paydown		16,310	16,310	16,310	16,237		3		.3		16,310			.0	.104	07/26/2037	2FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		02/26/2014	Pass-Through Loss			2,866	2,595					0		2,866		(2,866)	(2,866)	20	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/31/2014	Book Value Adjustment					33,277				0		(2,866)		2,866	2,866		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2014	MBS Paydown		78,442	78,442	78,442	78,239		5		5		78,442			0	753	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2014	Pass-Through Loss			6,961	5,319					0		6,961		(6,961)	(6,961)	50	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/31/2014	Book Value Adjustment					17,072				0		(6,961)		6,961	6,961		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2014	MBS Paydown		98,953	98,953	98,953	98,748		4		4		98,953			0	901	09/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		03/26/2014	MBS Paydown		34,528	34,528	34,528	32,539		43		43		34,528			0	259	12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		03/26/2014	MBS Paydown		112,210	112,210	112,210	111,935		25		25		112,210			0	805	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2014	MBS Paydown		50,553	50,553	50,553	50,454		239		239		50,553			0	432	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		03/26/2014	MBS Paydown		24,050	24,050	24,219	24,050				0		24,050			0	221	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		02/26/2014	Pass-Through Loss			1,846	1,846			(1)		(1)					0	12	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2014	MBS Paydown		25,961	25,961	25,961	25,763		63		63		25,961			0	275	06/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		03/26/2014	MBS Paydown		28,282	28,282	28,282	28,107		66		66		28,282			0	132	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		03/26/2014	MBS Paydown		37,385	37,385	37,393	36,729		(72)		(72)		37,385			0	306	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/26/2014	Pass-Through Loss			1,696	1,696					0					0	16	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2014	MBS Paydown		20,180	20,180	20,180	18,508		66		66		20,180			0	8	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2014	MBS Paydown		21,612	21,612	21,612	21,612				0		21,612			0	127	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		03/26/2014	MBS Paydown		18,333	18,333	18,333	18,333				0		18,333			0	190	09/26/2037	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		03/15/2014	MBS Paydown		213,018	213,018	222,828	231,116		(5,430)		(5,430)		213,018			0	2,867	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		03/15/2014	MBS Paydown		213,542	213,542	215,329	214,360		(1,445)		(1,445)		213,542			0	2,874	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		03/12/2014	MBS Paydown		29,484	29,484	30,930	30,249		(805)		(805)		29,484			0	396	08/12/2048	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		03/25/2014	MBS Paydown		18,410	18,410	17,213	17,213		5		5		18,410			0	64	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2014	MBS Paydown		4,482	4,482	4,188	4,188		1		1		4,482			0	11	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		03/27/2014	MBS Paydown		137,103	137,103	130,119	130,433		331		331		137,103			0	74	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2014	MBS Paydown		21,190	21,190	20,422	20,422		7		7		21,190			0	86	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2014	Sinking Fund Redemption		16,228	16,228	16,228	16,228				0		16,228			0	144	01/11/2027	2FE
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2014	MBS Paydown		1,958	1,958	1,960	4,182				0		1,958			0	19	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2014	Pass-Through Loss			7,474	7,479					0					0	70	05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2014	MBS Paydown		29,768	29,768	25,935	25,680		8		8		29,768			0	258	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2014	MBS Paydown		64,227	64,227	56,440	56,008		41		41		64,227			0	575	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2014	MBS Paydown		48,890	48,890	44,268	52,765		687		687		48,890			0	451	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2014	MBS Paydown		18,281	18,281	18,118	18,149		53		53		18,281			0	247	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		02/25/2014	Pass-Through Loss			17	16					0		17		(17)	(17)	0	08/25/2035	2FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		02/28/2014	Book Value Adjustment					2,033,556				0		(17)		17	17		08/25/2035	2FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2014	MBS Paydown		72,935	72,935	68,331	69,396				0		72,935			0	607	08/25/2035	2FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		03/25/2014	MBS Paydown		139,534	139,534	116,511	124,267		4,019		4,019		139,534			0	69	06/25/2047	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		02/20/2014	MBS Paydown		30,682	30,682	30,682	30,682				0		30,682			0	457	02/20/2041	2AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2014	MBS Paydown		32,628	32,628	25,185	25,504		237		237		32,628			0	21	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2014	MBS Paydown		54,342	54,342	44,771	47,135		409		409		54,342			0	29	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2014	MBS Paydown		3,891	3,891	3,884	3,891				0		3,891			0	38	12/15/2038	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		03/25/2014	MBS Paydown		37,625	37,625	37,623	37,572		(1)		(1)		37,625			0	524	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2014	MBS Paydown		10,182	10,182	8,962	7,835				0		10,182			0	46	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2014	Pass-Through Loss			343	302					0		343		(343)	(343)	1	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/31/2014	Book Value Adjustment					601,107				0		(343)		343	343		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2014	MBS Paydown		5,280	5,280	4,607	4,452		252		252		5,280			0	49	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2014	MBS Paydown		48,833	48,833	38,334	33,449				0		48,833			0	184	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2014	Pass-Through Loss			60	47					0					0	0	09/25/2036	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		01/25/2014	MBS Paydown		131,572	131,572	130,338	135,446		(3,874)		(3,874)		131,572			0	603	10/25/2035	1FM
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41		03/15/2014	MBS Paydown		192,656	192,656	185,078	191,810		94		94		192,656			0	2,159	10/15/2041	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2014	MBS Paydown		48,876	48,876	44,232	44,284		2,181		2,181		48,876			0	241	03/25/2034	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		03/15/2014	MBS Paydown		148,227	148,227	154,376	149,583		(1,655)		(1,655)		148,227			0	1,289	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2014	MBS Paydown		17,078	17,078	14,068	15,843		83		83		17,078			0	8	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		03/25/2014	MBS Paydown		56,415	56,415	55,427	55,884		103		103		56,415			0	586	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		03/25/2014	MBS Paydown		30,095	30,095	26,032	28,353		43		43		30,095			0	290	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		03/10/2014	MBS Paydown		398,592	398,592	376,623	396,449		484		484		398,592			0	5,425	12/10/2049	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		03/25/2014	MBS Paydown		19,788	19,788	19,244	10,952		6,220		6,220		19,788			0	182	04/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2014	MBS Paydown		82,383	82,383	79,225	79,519		2,289		2,289		82,383			0	786	06/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2014	MBS Paydown		71,446	71,446	71,446	71,309		30		30		71,446			0	667	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2014	MBS Paydown		130,606	130,606	125,382	126,361		3,351		3,351		130,606			0	803	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2014	MBS Paydown		122,718	122,718	120,878	121,332		549		549		122,718			0	1,332	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		03/25/2014	MBS Paydown		74,272	74,272	74,156	74,028		8		8		74,272			0	799	12/25/2035	1FM
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		03/10/2014	MBS Paydown		264,115	264,115	273,730	266,313		(2,543)		(2,543)		264,115			0	2,766	06/10/2046	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2014	Sinking Fund Redemption		36,433	36,433	36,433	36,439		4		4		36,433			0	899	02/28/2033	2FE
22541L AM 5	CRED SUIS FB USA 5.125 01/15/2014		01/15/2014	Maturity		1,000,000	1,000,000	996,120	999,981		19		19		1,000,000			0	25,625	01/15/2014	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2014	MBS Paydown		27,952	27,952	28,138	28,010		(137)		(137)		27,952			0	290	06/25/2033	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		01/25/2014	MBS Paydown		81,228	81,228	81,533	80,393				0		81,228			0	372	06/25/2035	1FM
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		03/15/2014	MBS Paydown		5,356	5,356	5,077	5,291		52		52		5,356			0	69	08/15/2038	1FM
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R.	03/18/2014	MBS Paydown		25,000	25,000	24,990	24,991		0		0		25,000			0	159	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R.	03/18/2014	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	128	04/18/2028	1FE
227170A AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R.	12/18/2013	Prior Year Adjustment									0					0	3,293	11/18/2026	4Z
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2014	MBS Paydown		6,325	6,325	5,679	5,679		3		3		6,325			0	11	02/25/2043	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2014	MBS Paydown		65,619	65,619	43,309	42,685		399		399		65,619			0	38	04/25/2046	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		02/25/2014	Pass-Through Loss.....			4,984	3,813					0		4,984		(4,984)	(4,984)	2	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		02/28/2014	Book Value Adjustment.....					1,416,413				0		(4,984)		4,984	4,984		12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		03/25/2014	MBS Paydown.....		22,266	22,266	17,033	19,191				0		22,266			0	10	12/25/2046	1FM.....
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047.....		03/25/2014	MBS Paydown.....		78,124	78,124	75,658	76,138		677		677		78,124			0	42	06/25/2047	1FM.....
23335J AA 4	DSCMT 2011-1 A ABS 3.91 03/15/2016.....		03/15/2014	MBS Paydown.....		1,000,000	1,000,000	999,972	999,982		18		18		1,000,000			0	9,775	03/15/2016	1FE.....
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....		03/15/2014	MBS Paydown.....		8,635	8,635	8,634	8,635				0		8,635			0	89	08/15/2030	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		03/25/2014	MBS Paydown.....		34,668	34,668	29,728	29,435		1,164		1,164		34,668			0	29	03/25/2020	1FM.....
25179M AG 8	DEVON ENERGY 5 01/15/14.....		01/15/2014	Maturity.....		2,000,000	2,000,000	2,001,450	2,000,013		(13)		(13)		2,000,000			0	56,250	01/15/2014	2FE.....
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042.....		01/25/2014	MBS Paydown.....		15,000	15,000	15,000	15,000				0		15,000			0	200	01/25/2042	2AM.....
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....		01/15/2014	MBS Paydown.....		35,215	35,215	35,215	35,215				0		35,215			0	394	01/15/2025	2AM.....
264399 EQ 5	DUKE ENERGY CORP 6.3 02/01/14.....		02/01/2014	Maturity.....		2,000,000	2,000,000	1,996,240	1,999,929		71		71		2,000,000			0	63,000	02/01/2014	2FE.....
268317 AA 2	ELEC DE FRANCE 5.50 01/26/2014.....	R..	01/26/2014	Maturity.....		5,000,000	5,000,000	4,980,150	4,999,689		311		311		5,000,000			0	137,500	01/26/2014	1FE.....
278058 DG 4	EATON CORP 5.95 03/20/14.....	R..	03/20/2014	Maturity.....		2,000,000	2,000,000	1,999,300	1,999,966		34		34		2,000,000			0	59,500	03/20/2014	2FE.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....		02/11/2014	Sinking Fund Redemption.....		29,200	29,200	29,200	29,200				0		29,200			0	761	02/11/2030	1FE.....
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....		03/10/2014	Sinking Fund Redemption.....		239,229	239,229	237,648	551,425		(1,980)		(1,980)		239,229			0	5,557	03/10/2024	3FE.....
31428X AQ 9	FEDEX CORP 7 01/15/14.....		01/15/2014	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	36,875	01/15/2014	2FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		03/01/2014	Sinking Fund Redemption.....		23,313	23,313	20,692	22,681		28		28		23,313			0	277	06/01/2017	1FE.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....		03/25/2014	MBS Paydown.....		675	675	628	628		(0)		(0)		675			0	3	11/25/2035	2FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		01/25/2014	MBS Paydown.....		1,782	1,782	1,301	705				0		1,782			0	9	02/25/2037	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		03/25/2014	Pass-Through Loss.....			1,150	840					0		1,150		(1,150)	(1,150)	6	02/25/2037	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		03/31/2014	Book Value Adjustment.....					131,746				0		(1,150)		1,150	1,150		02/25/2037	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		03/25/2014	MBS Paydown.....		39,661	39,661	30,588	33,351		441		441		39,661			0	27	02/25/2036	1FM.....
361652 AA 8	GFI GROUP INC 144A 8.375 07/19/2018.....		03/04/2014	JEFFERIES & CO.....		1,067,500	1,000,000	1,000,000	1,000,105		(3)		(3)		1,000,102		67,398	67,398	65,708	07/19/2018	4FE.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		03/26/2014	MBS Paydown.....		418,511	418,511	405,955	409,123		426		426		418,511			0	4,084	01/26/2037	1FM.....
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....		03/15/2014	Sinking Fund Redemption.....		6,589	6,589	6,589	6,589				0		6,589			0	48	03/15/2019	1FE.....
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....		03/25/2014	MBS Paydown.....		8,327	8,327	5,246	4,034		(5)		(5)		8,327			0	50	09/25/2036	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		03/25/2014	MBS Paydown.....		73,384	73,384	51,919	48,242		924		924		73,384			0	40	05/25/2046	1FM.....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....		03/25/2014	MBS Paydown.....		10,713	10,713	10,750	10,749		(24)		(24)		10,713			0	90	12/25/2034	1FM.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029.....		03/09/2014	Sinking Fund Redemption.....		8,986	8,986	9,190	9,158		(1)		(1)		8,986			0	96	10/09/2029	1FE.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....		03/20/2014	Sinking Fund Redemption.....		56,783	56,783	56,783	56,783				0		56,783			0	634	09/20/2016	3FE.....
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....		03/20/2014	Sinking Fund Redemption.....		31,144	31,144	31,144	29,595		(9)		(9)		31,144			0	404	08/20/2018	3FE.....
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R..	03/17/2014	MBS Paydown.....		25,000	25,000	24,995	24,996		0		0		25,000			0	171	07/19/2027	1FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028.....	R..	03/17/2014	MBS Paydown.....		37,500	37,500	37,241	37,242		7		7		37,500			0	186	04/17/2028	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....	R..	03/17/2014	MBS Paydown.....		25,000	25,000	24,998	24,998		0		0		25,000			0	153	11/17/2028	1FE.....
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		03/15/2014	MBS Paydown.....		7,436	7,436	7,666	7,436				0		7,436			0	88	01/15/2029	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		03/25/2014	MBS Paydown.....		33,821	33,821	29,424	32,953		303		303		33,821			0	34	07/25/2030	1FM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		03/25/2014	MBS Paydown.....		11,101	11,101	11,045	11,018		53		53		11,101			0	96	09/25/2034	1FM.....
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....		03/25/2014	MBS Paydown.....		56,137	56,137	49,261	51,423		3,665		3,665		56,137			0	410	09/25/2037	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		03/20/2014	MBS Paydown.....		5,625	5,625	5,625	5,625				0		5,625			0	63	03/20/2043	2AM.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		03/25/2014	MBS Paydown.....		57,562	57,562	48,856	53,062		371		371		57,562			0	55	01/25/2036	1FM.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023.....		03/15/2014	Sinking Fund Redemption.....		121,328	121,328	117,359	119,003		86		86		121,328			0	3,045	03/15/2023	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		01/25/2014	MBS Paydown.....		17,500	17,500	17,500	17,501		(0)		(0)		17,500			0	185	01/25/2043	1AM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		03/25/2014	MBS Paydown.....		19,266	19,266	16,183	16,434		495		495		19,266			0	16	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		03/25/2014	MBS Paydown.....		10,532	10,532	5,477	1,068				0		10,532			0	12	08/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		03/25/2014	MBS Paydown.....		6,605	6,605	4,371	1,038		1,241		1,241		6,605			0	57	06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		03/25/2014	Pass-Through Loss.....			19,972	11,784					0		13,541		(13,541)	(13,541)	190	06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		03/31/2014	Book Value Adjustment.....					19,687				0		(13,537)		13,537	13,537		06/25/2035	1FM.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		02/25/2014	MBS Paydown.....		210,557	210,557	160,024			157		157				210,557	210,557	0	06/25/2039	6FE.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		02/28/2014	Book Value Adjustment.....					0				0		210,557		(210,557)	(210,557)		06/25/2039	6FE.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....		03/15/2014	MBS Paydown.....		24,981	24,981	24,976	24,973		(1)		(1)		24,981			0	148	12/15/2048	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....		03/15/2014	MBS Paydown.....		36,782	36,782	36,773	36,774		1		1		36,782			0	267	10/15/2056	1FE.....
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....		03/15/2014	MBS Paydown.....		15,575	15,575	51,021	16,137		(0)		(0)		15,575			0	341	09/15/2065	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		03/15/2014	MBS Paydown.....		11,893	11,893	11,885	11,885		4		4		11,893			0	66	04/15/2067	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062.....		03/15/2014	MBS Paydown.....		12,328	12,328	12,325	12,324		(0)		(0)		12,328			0	100	03/15/2062	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41.....		03/15/2014	MBS Paydown.....		14,137	14,137	14,125	14,126		1		1		14,137			0	96	01/17/2073	1FE.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		03/25/2014	MBS Paydown.....		55,497	55,497	49,254	49,403		2,793		2,793		55,497			0	266	07/25/2035	1FM.....
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....		03/15/2014	MBS Paydown.....		574,921	574,921	579,592	574,241		(406)		(406)		574,921			0	4,189	07/15/2041	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2014	MBS Paydown.....		9,400	9,400	9,045	8,450		213		213		9,400			0	78	12/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2014	Pass-Through Loss.....			1,554	1,495					0					0	23	12/25/2035	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....		03/25/2014	MBS Paydown.....		96,898	96,898	79,456	79,569		7,245		7,245		96,898			0	466	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		03/25/2014	MBS Paydown.....		31,057	31,057	29,110	37,407				0		31,057			0	273	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		03/25/2014	Pass-Through Loss.....			18,672	17,499					0					0	152	03/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		03/25/2014	MBS Paydown.....		25,579	25,579	19,157	24,524		60		60		25,579			0	215	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		03/25/2014	Pass-Through Loss.....			10,314	7,708					0		10,314		(10,314)	(10,314)	72	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		03/31/2014	Book Value Adjustment.....					1,975,807				0		(10,314)		10,314	10,314		11/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		03/25/2014	MBS Paydown.....		16,260	16,260	13,013	7,512				0		16,260			0	74	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		03/25/2014	Pass-Through Loss.....			1,387	1,110					0					0	6	06/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		03/25/2014	MBS Paydown.....		74,704	74,704	59,203	61,366		811		811		74,704			0	41	07/25/2036	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		03/12/2014	MBS Paydown.....		29,583	29,583	27,656	29,040		175		175		29,583			0	313	06/12/2047	1FM.....
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		03/15/2014	MBS Paydown.....		3,230,683	3,230,683	3,031,458	3,160,977		60,771		60,771		3,230,683			0	43,730	01/15/2049	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....		03/25/2014	MBS Paydown.....		882	882	859	942				0		882			0	5	04/25/2037	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2014	Pass-Through Loss			.60	.58					.0					.0	.0	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		02/12/2014	MBS Paydown		128,575	128,575	128,151	128,240		108		108		128,575			.0	1,224	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2014	MBS Paydown		50,991	50,991	40,347	41,629		6,963		6,963		50,991			.0	.227	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		03/26/2014	MBS Paydown		114,143	114,143	87,462	95,543		5,438		5,438		114,143			.0	.451	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2014	MBS Paydown		14,864	14,864	11,529	14,864				.0		14,864			.0	.110	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		03/26/2014	MBS Paydown		145,814	145,814	106,079	128,076		7,882		7,882		145,814			.0	1,991	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		03/26/2014	MBS Paydown		191,134	191,134	181,100	186,507		1,319		1,319		191,134			.0	1,787	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		03/27/2014	MBS Paydown		150,398	150,398	139,635	144,616		3,313		3,313		150,398			.0	.597	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		02/26/2014	MBS Paydown		43,585	43,585	43,095	43,107		.202		.202		43,585			.0	.290	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		03/26/2014	MBS Paydown		146,893	146,893	146,893	146,658		(1)		(1)		146,893			.0	1,562	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		03/26/2014	MBS Paydown		303,063	303,063	306,892	305,278		(2,580)		(2,580)		303,063			.0	2,730	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		03/26/2014	MBS Paydown		78,766	78,766	84,476	81,348		(655)		(655)		78,766			.0	.760	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2014	MBS Paydown		199,837	199,837	185,598	187,692		6,110		6,110		199,837			.0	1,306	06/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		02/25/2014	MBS Paydown		59,164	59,164	54,544	46,671		1,247		1,247		59,164			.0	.918	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2014	MBS Paydown		13,511	13,511	11,677	12,376		.33		.33		13,511			.0	.57	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2014	MBS Paydown		66,114	66,114	52,283	57,016		2,937		2,937		66,114			.0	.312	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/26/2014	Pass-Through Loss			6,702	1,506					.0	3,321		(3,321)	(3,321)	.39		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/31/2014	Book Value Adjustment					3,321				.0	(3,321)		3,321	3,321	.321		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2014	Pass-Through Loss			11,764	2,446					.0					.74		01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/26/2014	MBS Paydown		20,699	20,699	20,699	20,545		.32		.32		20,699			.0	.238	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2014	Pass-Through Loss			19,856	15,653					.0	19,856		(19,856)	(19,856)	.232		09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/31/2014	Book Value Adjustment					34,815				.0	(19,856)		19,856	19,856			09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		03/26/2014	MBS Paydown		82,855	82,855	82,855	82,799		343		343		82,855			.0	.426	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/26/2014	Pass-Through Loss			14,577	4,724					.0	2,742		(2,742)	(2,742)	.78		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/31/2014	Book Value Adjustment					2,742				.0	(2,742)		2,742	2,742			01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		03/26/2014	MBS Paydown		25,988	25,988	25,988	18,219				.0	25,988				.0	.232	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		03/26/2014	MBS Paydown		10,916	10,916	11,105	10,862		.1		.1		10,916			.0	.71	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2014	MBS Paydown		49,383	49,383	49,383	48,186		.602		.602		49,383			.0	.38	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/26/2014	Pass-Through Loss			21,887	6,830					.0	1,289		(1,289)	(1,289)	.15		09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/31/2014	Book Value Adjustment					1,289				.0	(1,289)		1,289	1,289			09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2014	MBS Paydown		51,685	51,685	51,685	51,351		.18		.18		51,685			.0	.474	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/26/2014	Pass-Through Loss			34,843	17,308					.0	1,780		(1,780)	(1,780)	.288		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/31/2014	Book Value Adjustment					5,341				.0	(1,780)		1,780	1,780			07/26/2037	6FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		03/21/2014	MBS Paydown		20,554	20,554	20,554	20,554				.0	20,554				.0	.145	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/21/2014	Pass-Through Loss			6,880	2,109					.0	6,880		(6,880)	(6,880)	.50		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2014	Book Value Adjustment					22,225				.0	(6,880)		6,880	6,880			05/21/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2014	MBS Paydown		26,493	26,493	26,493	26,351		.95		.95		26,493			.0	.128	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2014	Pass-Through Loss			22,693	13,215			(36)		(36)				.0	.132	04/26/2047	1FM	
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2014	MBS Paydown		14,636	14,636	14,349	14,301		.2		.2		14,636		.0	.90	06/26/2037	1FM	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		02/26/2014	Pass-Through Loss			3,272	.983					.0		3,272		(3,272)	(3,272)	.30	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		02/28/2014	Book Value Adjustment					72,851				.0		(3,272)		3,272	3,272		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		03/26/2014	MBS Paydown		66,507	66,507	66,507	62,842		3,665		3,665		66,507		.0	.695	08/26/2037	1FM	
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		02/26/2014	Pass-Through Loss			.933	.246			.2		.2		.933		(933)	(933)	.9	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2014	Book Value Adjustment					451,336				.0		(933)		.933	.933		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2014	MBS Paydown		27,306	27,306	27,306	27,269		.43		.43		27,306		.0	.272	08/26/2037	1FM	
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2014	Pass-Through Loss			8,229	2,239					.0		.6		(6)	(6)	.88	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/31/2014	Book Value Adjustment					.6				.0		(6)		.6	.6		08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		03/26/2014	MBS Paydown		37,774	37,774	37,774	37,697		(.2)		(.2)		37,774		.0	.154	09/26/2035	1FM	
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		01/31/2014	Book Value Adjustment					325,388				.0				.0	.0		04/26/2037	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		02/26/2014	MBS Paydown		6,188	6,188	5,761	5,835		(12)		(12)		6,188		.0	.50	04/26/2037	1FM	
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2014	Pass-Through Loss			6,601	1,108					.0		6,601		(6,601)	(6,601)	.54	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/31/2014	Book Value Adjustment					56,725				.0		(6,601)		6,601	6,601		04/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		03/26/2014	MBS Paydown		46,014	46,014	46,014	45,949		.2		.2		46,014		.0	.409	12/26/2036	1FM	
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/26/2014	Pass-Through Loss			10,719	2,113					.0		10,719		(10,719)	(10,719)	.17	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/31/2014	Book Value Adjustment					160,938				.0		(10,719)		10,719	10,719		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		02/26/2014	MBS Paydown		42,243	42,243	41,055	(2,033,463)		649		649		42,243		.0	.238	11/26/2037	1FM	
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2014	MBS Paydown		15,371	15,371	15,371	15,278		.16		.16		15,371		.0	.207	02/26/2037	1FM	
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2014	Pass-Through Loss			6,807	5,348					.0				.0	.103	02/26/2037	1FM	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2014	MBS Paydown		53,805	53,805	53,805	53,538		.19		.19		53,805		.0	.694	02/26/2037	1FM	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2014	Pass-Through Loss			23,826	22,142					.0				.0	.345	02/26/2037	1FM	
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		03/26/2014	MBS Paydown		57,360	57,360	51,363	57,360				.0		57,360		.0	.432	11/26/2037	1FM	
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2014	Pass-Through Loss			20,273	6,277					.0		20,273		(20,273)	(20,273)	.186	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/31/2014	Book Value Adjustment					1,381,816				.0		(20,273)		20,273	20,273		11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		03/26/2014	MBS Paydown		12,634	12,634	12,634	12,584		.27		.27		12,634		.0	.161	07/26/2036	1FM	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2014	Pass-Through Loss			4,275	.788					.0		4,275		(4,275)	(4,275)	.69	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/31/2014	Book Value Adjustment					21,288				.0		(4,275)		4,275	4,275		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		03/26/2014	MBS Paydown		9,598	9,598	9,598	9,598				.0		9,598		.0	.112	04/26/2037	1FM	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2014	MBS Paydown		34,027	34,027	34,027	33,962		.31		.31		34,027		.0	.438	11/26/2035	1FM	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2014	Pass-Through Loss			20,010	19,904					.0				.0	.252	11/26/2035	1FM	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		03/26/2014	MBS Paydown		52,493	52,493	52,493	52,149		.81		.81		52,493		.0	.712	05/26/2036	1FM	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		02/26/2014	Pass-Through Loss			.922	.785					.0		.922		(922)	(922)	.12	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		02/28/2014	Book Value Adjustment					6,753				.0		(922)		.922	.922		05/26/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....		03/26/2014	MBS Paydown.....		76,714	76,714	76,714	76,645		1		.1		76,714			.0	.981	09/26/2035	1FM.....
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....		03/26/2014	MBS Paydown.....		37,378	37,378	36,400	36,776		233		.233		37,378			.0	.423	04/26/2036	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....		02/26/2014	Pass-Through Loss.....			2,661	.505					.0		2,661		(2,661)	(2,661)	.33	04/26/2036	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....		02/28/2014	Book Value Adjustment.....					34,246				.0		(2,661)		2,661	2,661		04/26/2036	1FM.....
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....		03/26/2014	MBS Paydown.....		265,622	265,622	265,622	264,474		131		.131		265,622			.0	3,624	02/26/2036	1FM.....
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....		02/26/2014	Pass-Through Loss.....			33,876	29,011			106		.106					.0	.487	02/26/2036	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....		03/26/2014	MBS Paydown.....		17,259	17,259	17,259	17,406		(49)		(49)		17,259			.0	.217	04/26/2036	2FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		03/26/2014	Pass-Through Loss.....			4,129	1,845					.0		3,223		(3,223)	(3,223)	.70	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		03/31/2014	Book Value Adjustment.....					4,521				.0		(3,223)		3,223	3,223		04/26/2036	1FM.....
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		01/26/2014	MBS Paydown.....		2,312	2,312	2,312	2,312				.0		2,312			.0	.24	07/26/2036	1FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		03/26/2014	Pass-Through Loss.....			1,235	1,191					.0					.0	.13	07/26/2036	5FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....		03/26/2014	MBS Paydown.....		16,742	16,742	16,742	16,606		35		.35		16,742			.0	.206	03/26/2036	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....		03/26/2014	Pass-Through Loss.....			6,297	1,624					.0					.0	.99	03/26/2036	1FM.....
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....		03/26/2014	MBS Paydown.....		9,753	9,753	9,832	9,730		(9)		(9)		9,753			.0	.149	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....		03/26/2014	Pass-Through Loss.....			4,972	5,012					.0					.0	.69	03/26/2037	1FM.....
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....		03/26/2014	MBS Paydown.....		18,534	18,534	18,814	18,451		4		.4		18,534			.0	.249	04/26/2037	1FM.....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		03/26/2014	Pass-Through Loss.....			8,918	9,053					.0					.0	.126	04/26/2037	1FM.....
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....		03/26/2014	MBS Paydown.....		22,549	22,549	22,549	22,549				.0		22,549			.0	.300	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		03/26/2014	Pass-Through Loss.....			10,850	10,756					.0					.0	.142	01/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		03/26/2014	MBS Paydown.....		22,655	22,655	22,655	22,655				.0		22,655			.0	.293	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		03/26/2014	Pass-Through Loss.....			3,495	.486					.0		3,495		(3,495)	(3,495)	.48	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		03/31/2014	Book Value Adjustment.....					4,209				.0		(3,495)		3,495	3,495		02/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		01/26/2014	MBS Paydown.....		18,874	18,874	18,874	18,874				.0		18,874			.0	.284	06/26/2036	1FM.....
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....		03/26/2014	MBS Paydown.....		27,777	27,777	12,129	26,064		330		.330		27,777			.0	.341	06/26/2036	1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		03/26/2014	Pass-Through Loss.....			908	169			15		.15		908		(908)	(908)	.11	06/26/2036	1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		03/31/2014	Book Value Adjustment.....					199,693				.0		(908)		908	908		06/26/2036	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		03/26/2014	MBS Paydown.....		21,748	21,748	21,748	21,748				.0		21,748			.0	.49	01/26/2047	1FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		03/26/2014	Pass-Through Loss.....			12,112	2,549					.0		7,736		(7,736)	(7,736)	.147	03/26/2036	6FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		03/31/2014	Book Value Adjustment.....					15,326				.0		(7,736)		7,736	7,736		03/26/2036	6FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		03/26/2014	MBS Paydown.....		41,354	41,354	38,149	39,313		712		.712		41,354			.0	.161	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		03/31/2014	Book Value Adjustment.....					1,368,620				.0					.0		03/26/2037	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....		03/26/2014	MBS Paydown.....		253,253	253,253	238,058	248,180		150		.150		253,253			.0	3,134	09/26/2036	1FM.....
47507D AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC.....		01/30/2014	Maturity.....		7,000,000	7,000,000	6,507,400	6,992,577		7,423		.7,423		7,000,000			.0	166,250	01/30/2014	1FE.....
48124W AA 7	JPMCC 2009-RR1 4A4 SEQ SSNR CSTR 3/18/51.....		03/18/2014	MBS Paydown.....		244,698	244,698	215,680	230,193		13,659		.13,659		244,698			.0	3,196	03/18/2051	1FE.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....		03/25/2014	MBS Paydown.....		72,573	72,573	68,286	68,233		2		.2		72,573			.0	.631	11/25/2035	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		02/25/2014	MBS Paydown.....		5,270	5,270	3,425	9,749				.0		5,270			.0	.23	01/25/2037	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2014	Pass-Through Loss			16,193	10,526					.0		16,193		(16,193)	(16,193)	.115	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/31/2014	Book Value Adjustment					1,249,330				.0		(16,193)		16,193	16,193		01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2014	MBS Paydown		73,921	73,921	64,311	64,868		3,884		3,884		73,921			.0	.698	07/25/2047	1FM
534187 AP 4	LINCOLN NATL CRP 4.75 02/15/2014		02/15/2014	Maturity		1,000,000	1,000,000	980,180	999,676		324		324		1,000,000			.0	23,750	02/15/2014	2FE
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		01/12/2014	MBS Paydown		2,323	2,323	2,279	2,316				.0		2,323			.0	.10	12/12/2049	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		02/12/2014	MBS Paydown		2,556,793	2,556,793	2,392,639	2,515,704		41,089		41,089		2,556,793			.0	21,064	08/12/2048	1FM
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		03/25/2014	MBS Paydown		67,980	67,980	69,679	69,202		(2,341)		(2,341)		67,980			.0	453	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		03/25/2014	MBS Paydown		174,762	174,762	175,362	174,367		(60)		(60)		174,762			.0	1,454	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2014	MBS Paydown		104,743	104,743	102,534	174,987		(117,675)		(117,675)		104,743			.0	.836	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2014	MBS Paydown		232,281	232,281	210,069	210,069		1,224		1,224		232,281			.0	.194	09/25/2037	1FM
581557 AW 5	MCKESSON CORP 6 02/15/14		02/15/2014	Maturity		2,000,000	2,000,000	2,095,700	2,002,848		(2,848)		(2,848)		2,000,000			.0	65,000	02/15/2014	1FE
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2014	MBS Paydown		68,836	68,836	57,908	57,659		7,128		7,128		68,836			.0	.238	12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		01/01/2014	MBS Paydown		6,004	6,004	6,168	6,016				.0		6,004			.0	.125	04/01/2030	3AM
59562V AK 3	MIDAMER ENER HLD D 5.00 02/15/2014		02/15/2014	Maturity		2,000,000	2,000,000	1,990,340	1,999,852		148		148		2,000,000			.0	50,000	02/15/2014	2FE
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2014	Sinking Fund Redemption		18,696	18,696	18,696	18,697		(0)		(0)		18,696			.0	.561	03/15/2025	2FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		01/20/2014	MBS Paydown		117,074	117,074	118,830	117,997		(53)		(53)		117,074			.0	1,829	10/20/2021	3AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		03/12/2014	MBS Paydown		130,501	130,501	128,972	129,884		398		398		130,501			.0	1,031	07/12/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		02/25/2014	MBS Paydown		7,909	7,909	5,358	5,072		(6)		(6)		7,909			.0	.33	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2014	MBS Paydown		72,690	72,690	66,216	66,216		778		778		72,690			.0	.384	07/25/2047	6FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2014	MBS Paydown		103,863	103,863	91,789	93,783		3,330		3,330		103,863			.0	.37	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2014	MBS Paydown		154,697	154,697	160,657	159,271		(636)		(636)		154,697			.0	1,625	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		03/26/2014	MBS Paydown		34,927	34,927	34,927	35,006		(27)		(27)		34,927			.0	.359	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2014	Pass-Through Loss			14,357	6,011					.0		14,357		(14,357)	(14,357)	.233	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/31/2014	Book Value Adjustment					786,333				.0		(14,357)		14,357	14,357		10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		03/19/2014	MBS Paydown		359,335	359,335	353,987	356,529		2,027		2,027		359,335			.0	3,319	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2014	MBS Paydown		16,397	16,397	9,018	10,370		4,013		4,013		16,397			.0	.12	05/25/2035	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2014	MBS Paydown		3,318	3,318	3,061	2,291		169		169		3,318			.0	.19	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2014	MBS Paydown		16,294	16,294	10,835	10,233		2,242		2,242		16,294			.0	.88	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2014	MBS Paydown		8,147	8,147	5,418	5,118		1,149		1,149		8,147			.0	.44	10/25/2036	1FM
65504L AA 5	NOBLE CORP 7.375 03/15/2014	R	03/15/2014	Maturity		3,000,000	3,000,000	2,990,850	2,999,560		440		440		3,000,000			.0	110,625	03/15/2014	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		03/25/2014	MBS Paydown		60,592	60,592	56,275	59,191		468		468		60,592			.0	.426	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2014	MBS Paydown		78,511	78,511	61,369	64,222		671		671		78,511			.0	.40	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2014	MBS Paydown		6,630	6,630	6,638	8,833				.0		6,630			.0	.62	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2014	Pass-Through Loss			8,195	8,201					.0					.0	.74	03/25/2047	1FM
66989H AA 6	NOVARTIS CAPITAL 4 02/10/14		02/10/2014	Maturity		3,000,000	3,000,000	3,113,370	3,002,888		(2,888)		(2,888)		3,000,000			.0	61,875	02/10/2014	1FE
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019		02/28/2014	GOLDMAN SACHS		210,000	500,000	371,250	216,250				.0		216,250		(6,250)	(6,250)	.9861	12/15/2019	5FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....		03/25/2014	MBS Paydown.....		45,906	45,906	35,291	36,698		2,350		2,350		45,906			0	33	07/25/2035	1FM.....
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....		03/25/2014	MBS Paydown.....		8,529	8,529	8,310	8,310		1		1		8,529			0	25	09/25/2043	1FM.....
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017.....		03/18/2014	Cash Tender.....		967,317	849,000	838,837	844,540		4,460		4,460		849,000		118,317	118,317	24,816	09/15/2017	2FE.....
743263 AM 7	PROGRESS ENERGY 6.05 03/15/14.....		03/15/2014	Maturity.....		1,000,000	1,000,000	997,250	999,870		130		130		1,000,000			0	30,250	03/15/2014	2FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		03/25/2014	MBS Paydown.....		83,998	83,998	77,593	78,377		720		720		83,998			0	47	08/25/2046	1FM.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....		03/25/2014	MBS Paydown.....		174,725	174,725	155,505	174,725				0		174,725			0	81	01/25/2037	1FM.....
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36.....		03/25/2014	MBS Paydown.....		362,881	362,881	350,180	362,881				0		362,881			0	192	11/25/2036	1FM.....
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39.....		02/17/2014	MBS Paydown.....		5,000,000	5,000,000	4,716,420	4,967,377		32,623		32,623		5,000,000			0	47,985	09/17/2039	1FE.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		03/26/2014	MBS Paydown.....		88,676	88,676	88,121	88,214		13		13		88,676			0	864	10/26/2037	1FM.....
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48.....		03/16/2014	MBS Paydown.....		67,500	67,500	63,365	65,555		1,771		1,771		67,500			0	881	08/16/2048	1FE.....
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....		03/26/2014	MBS Paydown.....		150,378	150,378	152,634	150,500		(339)		(339)		150,378			0	958	06/26/2037	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		02/26/2014	Pass-Through Loss.....			7,913	3,644					0		7,913		(7,913)	(7,913)	20	06/26/2037	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		03/31/2014	Book Value Adjustment.....					2,439,716				0		(7,913)		7,913	7,913		06/26/2037	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....		03/26/2014	MBS Paydown.....		129,988	129,988	132,588	129,989		(389)		(389)		129,988			0	924	03/26/2036	1FM.....
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039.....		03/16/2014	MBS Paydown.....		32,370	32,370	32,679	32,453		(154)		(154)		32,370			0	307	09/16/2039	1FE.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36.....		03/26/2014	MBS Paydown.....		135,460	135,460	131,396	132,420		2,061		2,061		135,460			0	1,061	08/25/2036	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		03/31/2014	Book Value Adjustment.....					676,534				0					0		08/25/2036	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		12/26/2013	Pass-Through Loss.....			(195)	(118)					0					0	263	08/25/2036	1FM.....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36.....		03/26/2014	MBS Paydown.....		17,693	17,693	17,074	17,208		158		158		17,693			0	56	10/25/2036	1FM.....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....		03/26/2014	MBS Paydown.....		98,356	98,356	94,667	93,524		146		146		98,356			0	682	05/26/2036	1FM.....
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....		03/15/2014	MBS Paydown.....		35,627	35,627	35,627	35,606		0		0		35,627			0	171	11/15/2044	2AM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		03/10/2014	MBS Paydown.....		150,697	150,697	64,298	48,824				0		150,697			0	209	03/10/2037	1FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		03/25/2014	MBS Paydown.....		14,801	14,801	10,657	10,959		2,356		2,356		14,801			0	103	09/25/2037	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		02/28/2014	Book Value Adjustment.....					432,552				0		(0)		0	0		07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		02/28/2014	Suspense Ledger Adjustment.....		17,758			216,276				0		17,758			0		07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		03/25/2014	MBS Paydown.....		33,253	33,253	33,272	18,506				0		33,253			0	260	07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		03/25/2014	Pass-Through Loss.....			933	935					0					0	12	07/25/2034	1FM.....
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		03/25/2014	MBS Paydown.....		6,490	6,490	6,487	6,017		7		7		6,490			0	76	04/25/2033	1FM.....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		03/25/2014	MBS Paydown.....		80,247	80,247	73,527	77,687		1,230		1,230		80,247			0	565	03/25/2034	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2014	MBS Paydown.....		23,088	23,088	21,214	26,674				0		23,088			0	148	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2014	Pass-Through Loss.....			12,512	11,496					0					0	74	10/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2014	MBS Paydown.....		15,721	15,721	15,715	13,350				0		15,721			0	129	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2014	Pass-Through Loss.....			2,426	2,425					0					0	22	02/25/2036	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		03/25/2014	MBS Paydown.....		53,855	53,855	55,554	54,948		(1,153)		(1,153)		53,855			0	491	06/25/2033	1FM.....
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		03/25/2014	MBS Paydown.....		14,987	14,987	15,334	15,205		(213)		(213)		14,987			0	95	03/25/2033	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....		03/25/2014	MBS Paydown.....		6,192	6,192	5,824	5,822		1		1		6,192			0	29	03/25/2035	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		02/25/2014	Pass-Through Loss.....			1,117	1,015					.0					.0	.9	10/25/2032	2FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		03/25/2014	MBS Paydown.....		24,910	24,910	22,637	26,259				.0		24,910			.0	.212	10/25/2032	2FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		03/25/2014	MBS Paydown.....		134,187	134,187	129,579	132,060		1,296		1,296		134,187			.0	.882	09/25/2034	1FM.....
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....		02/15/2014	MBS Paydown.....		37,545	37,545	37,502	37,532		1		1		37,545			.0	.490	05/17/2021	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		03/15/2014	MBS Paydown.....		98,468	98,468	98,468	100,659		(119)		(119)		98,468			.0	.628	07/15/2042	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		03/15/2014	MBS Paydown.....		70,831	70,831	70,831	70,742		2		2		70,831			.0	.421	05/16/2044	1FE.....
784635 AL 8	SPX CORP 7.625 12/15/2014.....		01/23/2014	Cash Tender.....		1,062,280	1,000,000	1,064,500	1,015,657		(986)		(986)		1,014,671		47,609	47,609	8,049	12/15/2014	3FE.....
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022.....	R..	03/25/2014	Sinking Fund Redemption.....		58,667	58,667	58,667	58,635		1		1		58,667			.0	1,733	09/25/2022	2FE.....
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....		03/25/2014	MBS Paydown.....		4,283	4,283	4,225	4,225		0		0		4,283			.0	.12	09/25/2043	1FE.....
822582 AF 9	SHELL INTL FIN 4.00 03/21/2014.....	R..	03/21/2014	Maturity.....		2,000,000	2,000,000	1,999,460	1,999,974		26		26		2,000,000			.0	40,000	03/21/2014	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....		03/15/2014	MBS Paydown.....		72,058	72,058	71,862	71,877		84		84		72,058			.0	.355	03/17/2025	1FE.....
833034 AF 8	SNAP-ON INC 5.85 03/01/2014.....		03/01/2014	Maturity.....		2,500,000	2,500,000	2,497,800	2,499,919		81		81		2,500,000			.0	73,125	03/01/2014	1FE.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....		03/20/2014	MBS Paydown.....		14,625	14,625	14,700	14,678		(3)		(3)		14,625			.0	.133	05/20/2041	3AM.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....		03/25/2014	MBS Paydown.....		227,107	227,107	217,313	216,399		6,664		6,664		227,107			.0	.112	03/25/2037	1FM.....
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19.....		01/02/2014	Sinking Fund Redemption.....		255,585	255,585	226,193	241,877		19		19		255,585			.0	8,345	07/02/2019	2FE.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....		03/25/2014	MBS Paydown.....		22,004	22,004	20,024	20,066		993		993		22,004			.0	.88	01/25/2037	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		03/25/2014	MBS Paydown.....		3,120	3,120	2,184	2,122		10		10		3,120			.0	.4	08/25/2035	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....		03/25/2014	MBS Paydown.....		80,702	80,702	57,298	59,852		2,853		2,853		80,702			.0	.49	03/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....		03/25/2014	MBS Paydown.....		32,255	32,255	25,901	32,916		0		0		32,255			.0	.274	05/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....		03/25/2014	Pass-Through Loss.....			6,818	5,476					0		6,818		(6,818)	(6,818)	.57	05/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....		03/31/2014	Book Value Adjustment.....					2,253,163				0		(6,818)		6,818	6,818		05/25/2036	1FM.....
86765B AF 6	SUNOCO LOGISTICS 8 02/15/14.....		02/15/2014	Maturity.....		5,000,000	5,000,000	4,999,750	5,000,000		0		0		5,000,000			.0	218,750	02/15/2014	2FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....		03/20/2014	MBS Paydown.....		50,000	50,000	49,981	49,983		9		9		50,000			.0	.322	05/20/2027	1FE.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....		03/20/2014	MBS Paydown.....		72,500	72,500	72,550	72,547		(1)		(1)		72,500			.0	.342	02/22/2038	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....		03/20/2014	MBS Paydown.....		37,500	37,500	37,484	37,799		0		0		37,500			.0	.222	11/20/2038	1FE.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		03/25/2014	MBS Paydown.....		18,577	18,577	9,660	10,793		4,907		4,907		18,577			.0	.14	08/25/2038	1FM.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R..	03/15/2014	MBS Paydown.....		50,000	50,000	50,000	50,000		0		0		50,000			.0	.403	06/15/2026	1FE.....
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	R..	03/15/2014	MBS Paydown.....		25,000	25,000	24,997	24,997		0		0		25,000			.0	.175	04/15/2027	1FE.....
88732J AQ 1	TIME WARNER CABLE 8.25 02/14/2014.....		02/14/2014	Maturity.....		1,500,000	1,500,000	1,497,735	1,499,929		71		71		1,500,000			.0	61,875	02/14/2014	2FE.....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		03/16/2014	MBS Paydown.....		20,156	20,156	20,156	20,142		(1)		(1)		20,156			.0	.224	11/16/2039	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		03/16/2014	MBS Paydown.....		36,760	36,760	38,125	38,033		(234)		(234)		36,760			.0	.319	10/16/2040	1AM.....
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027.....		03/14/2014	MBS Paydown.....		50,000	50,000	49,994	49,995		0		0		50,000			.0	.351	05/14/2027	1FE.....
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....		03/15/2014	MBS Paydown.....		30,115	30,115	30,115	30,115		0		0		30,115			.0	.220	07/15/2041	1FE.....
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19.....		02/23/2014	Sinking Fund Redemption.....		37,996	37,996	36,577	37,539		28		28		37,996			.0	1,273	02/23/2019	1FE.....
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		01/02/2014	Sinking Fund Redemption.....		21,930	21,930	21,930	21,930		0		0		21,930			.0	.593	07/02/2025	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		01/02/2014	Sinking Fund Redemption		23,978	23,978	23,139	23,314		0		0		23,978			0	796	07/02/2022	3FE
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016	R.	03/26/2014	Make Whole Call		3,300,360	3,000,000	3,013,380	3,013,380		2,721		2,721		3,006,626		293,734	293,734	91,521	03/15/2016	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		03/15/2014	Sinking Fund Redemption		100,365	100,365	100,401	100,154		(33)		(33)		100,365			0	688	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14		01/01/2014	Paydown		100,225	100,225	119,920	101,347				0		100,225			0	4,410	12/30/2014	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2014	MBS Paydown		5,239	5,239	4,080	5,345				0		5,239			0	5	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2014	Pass-Through Loss			6,810	5,291					0					0	8	07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		03/25/2014	MBS Paydown		14,501	14,501	10,006	9,709		3,042		3,042		14,501			0	48	10/25/2034	1FM
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2014	MBS Paydown		47,356	47,356	41,969	41,411		2,518		2,518		47,356			0	163	03/25/2036	1FM
94986L AJ 3	WFMB 2007-16 1APO PO 12/28/2037		03/25/2014	MBS Paydown		69,355	69,355	55,701	53,193		11,331		11,331		69,355			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		03/25/2014	MBS Paydown		18,524	18,524	17,181	17,285		634		634		18,524			0	186	09/25/2033	1FM
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		03/20/2014	MBS Paydown		84,088	84,088	84,088	84,051		20		20		84,088			0	313	08/20/2025	1FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		03/15/2014	Paydown		5,740	5,740	5,740	5,740				0		5,740			0	64	09/15/2031	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		03/15/2014	Paydown		6,680	6,680	6,680	6,680				0		6,680			0	74	10/15/2032	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2014	Paydown		5,466	5,466	5,466	5,466				0		5,466			0	61	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2014	Paydown		6,692	6,692	6,692	6,692				0		6,692			0	74	05/15/2034	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		03/15/2014	Paydown		4,465	4,465	4,465	4,465				0		4,465			0	50	10/15/2033	2
3899999	Total Bonds - Industrial and Miscellaneous					94,130,314	94,159,244	91,754,310	120,915,230	0	208,870	0	208,870	0	93,346,559	0	783,755	783,755	2,062,473	XXX	XXX
8399997	Total Bonds - Part 4					98,509,737	98,538,667	96,158,249	125,302,504	0	196,503	0	196,503	0	97,725,982	0	783,755	783,755	2,168,413	XXX	XXX
8399999	Total Bonds					98,509,737	98,538,667	96,158,249	125,302,504	0	196,503	0	196,503	0	97,725,982	0	783,755	783,755	2,168,413	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					98,509,737	XXX	96,158,249	125,302,504	0	196,503	0	196,503	0	97,725,982	0	783,755	783,755	2,168,413	XXX	XXX

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(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	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)
Purchased Options - Hedging Other - Call Options and Warrants																						
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			171,934	*#	171,934	29,603		(21,770)			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			473,336	*#	473,336	80,892		(56,995)			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			91,101	*#	91,101	10,246		(10,189)			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			185,283	*#	185,283	34,064		(24,311)			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			500,365	*#	500,365	91,064		(62,448)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	BARCLAYS.....	04/23/2013	04/20/2014		1,619,111	1,555.2500	37,697			79,330	*#	79,330	9,477		(9,424)			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			142,337	*#	142,337	28,917		(17,891)			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			506,207	*#	506,207	104,288		(60,633)			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			66,679	*#	66,679	7,627		(6,946)			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			128,316	*#	128,316	29,508		(16,354)			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			425,266	*#	425,266	98,643		(52,102)			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			63,532	*#	63,532	12,960		(6,570)			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			91,296	*#	91,296	20,838		(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			538,019	*#	538,019	124,137		(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			80,353	*#	80,353	11,434		(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			157,371	*#	157,371	32,526		(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			468,093	*#	468,093	96,656		(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			56,399	*#	56,399	7,089		(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	92,266			162,278	*#	162,278	37,730		(23,066)			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	175,854			318,764	*#	318,764	74,356		(43,963)			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	40,738			84,341	*#	84,341	13,667		(10,185)			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	135,385			240,695	*#	240,695	61,427		(33,846)			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	164,728			300,235	*#	300,235	76,805		(41,182)			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	37,318			89,619	*#	89,619	23,811		(9,329)			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	260,949			466,780	*#	466,780	117,893		(65,237)			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	1,230			2,268	*#	2,268	573		(308)			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	30,306			74,335	*#	74,335	19,618		(7,577)			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	199,953			367,591	*#	367,591	84,199		(49,988)			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	14,144			26,719	*#	26,719	6,118		(3,536)			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	24,549			58,868	*#	58,868	11,148		(6,137)			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	190,018			312,810	*#	312,810	77,783		(47,505)			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	34,210			58,231	*#	58,231	14,362		(8,552)			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	33,042			68,506	*#	68,506	15,577		(8,261)			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	228,975			384,332	*#	384,332	98,221		(57,245)			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	17,621			30,632	*#	30,632	7,745		(4,405)			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	29,812			73,479	*#	73,479	20,548		(7,453)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	BARCLAYS.....	10/07/2013	10/06/2014		11,596,796	1,690.5000	215,129			361,653	*#	361,653	89,848		(53,782)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	BARCLAYS.....	10/07/2013	10/06/2014		1,851,938	1,690.5000	46,986			81,144	*#	81,144	20,069		(11,747)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	ROYAL BANK OF CANADA.....	10/07/2013	10/06/2014		1,966,457	1,690.5000	39,562			91,268	*#	91,268	23,224		(9,890)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	CREDIT SUISSE.....	10/21/2013	10/20/2014		12,300,779	1,744.5000	233,958			353,287	*#	353,287	96,845		(58,490)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	CREDIT SUISSE.....	10/21/2013	10/20/2014		868,969	1,744.5000	22,062			34,298	*#	34,298	9,285		(5,515)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	MORGAN STANLEY.....	10/21/2013	10/20/2014		1,830,298	1,744.5000	35,284			72,704	*#	72,704	21,790		(8,821)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A	A.....	CREDIT SUISSE.....	11/07/2013	11/06/2014		10,421,669	1,770.4900	180,357			272,330	*#	272,330	75,044		(45,089)			1.....	B.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	11/07/2013	11/06/2014	.....	1,183,902	1,770.4900	21,652	.....	.....	32,801	*#.....	32,801	9,026	.....	(5,413)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	11/07/2013	11/06/2014	.....	1,822,370	1,770.4900	39,175	.....	.....	59,967	*#.....	59,967	16,634	.....	(9,794)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	11/07/2013	11/06/2014	.....	658,858	1,770.4900	16,456	.....	.....	25,468	*#.....	25,468	7,128	.....	(4,114)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	11/07/2013	11/06/2014	.....	2,526,489	1,770.4900	44,337	.....	.....	87,339	*#.....	87,339	22,840	.....	(11,084)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2013	11/20/2014	.....	9,994,467	1,781.3700	192,274	.....	.....	251,140	*#.....	251,140	75,661	.....	(48,068)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2013	11/20/2014	.....	118,647	1,781.3700	2,417	.....	.....	3,163	*#.....	3,163	959	.....	(604)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2013	11/20/2014	.....	2,720,238	1,781.3700	65,526	.....	.....	86,226	*#.....	86,226	26,594	.....	(16,381)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2013	11/20/2014	.....	184,571	1,781.3700	4,982	.....	.....	6,552	*#.....	6,552	2,018	.....	(1,245)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	11/21/2013	11/20/2014	.....	1,934,453	1,781.3700	42,547	.....	.....	63,342	*#.....	63,342	19,997	.....	(10,637)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	12/09/2013	12/06/2014	.....	1,794,272	1,805.0900	35,973	.....	.....	46,022	*#.....	46,022	12,451	.....	(8,993)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	12/09/2013	12/06/2014	.....	10,358,917	1,805.0900	183,829	.....	.....	225,837	*#.....	225,837	67,845	.....	(45,957)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	12/09/2013	12/06/2014	.....	122,346	1,805.0900	3,557	.....	.....	2,929	*#.....	2,929	1,173	.....	(889)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	12/09/2013	12/06/2014	.....	2,590,411	1,805.0900	56,015	.....	.....	69,978	*#.....	69,978	20,680	.....	(14,004)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	12/09/2013	12/06/2014	.....	92,153	1,805.0900	4,687	.....	.....	2,915	*#.....	2,915	1,443	.....	(1,172)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	12/23/2013	12/20/2014	.....	1,980,096	1,718.3200	40,194	.....	.....	46,935	*#.....	46,935	14,129	.....	(10,048)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	12/23/2013	12/20/2014	.....	11,913,362	1,718.3200	216,801	.....	.....	245,982	*#.....	245,982	78,001	.....	(54,200)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	12/23/2013	12/20/2014	.....	155,236	1,718.3200	3,136	.....	.....	3,559	*#.....	3,559	1,123	.....	(784)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	12/23/2013	12/20/2014	.....	2,595,561	1,718.3200	59,625	.....	.....	67,742	*#.....	67,742	21,237	.....	(14,906)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	12/23/2013	12/20/2014	.....	220,028	1,718.3200	5,595	.....	.....	6,359	*#.....	6,359	1,982	.....	(1,399)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	01/07/2014	01/06/2015	.....	2,003,877	1,826.7700	.....	39,918	.....	44,113	*#.....	44,113	10,848	.....	(6,653)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014	01/06/2015	.....	4,756,977	1,826.7700	.....	91,558	.....	102,605	*#.....	102,605	26,307	.....	(15,260)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014	01/06/2015	.....	6,022,655	1,826.7700	.....	119,809	.....	134,310	*#.....	134,310	34,470	.....	(19,968)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014	01/06/2015	.....	2,680,776	1,826.7700	.....	60,666	.....	68,050	*#.....	68,050	17,495	.....	(10,111)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014	01/06/2015	.....	447,345	1,826.7700	.....	11,287	.....	12,671	*#.....	12,671	3,266	.....	(1,881)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	01/21/2014	01/20/2015	.....	1,979,040	1,838.7000	.....	38,048	.....	41,970	*#.....	41,970	10,263	.....	(6,341)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	01/21/2014	01/20/2015	.....	4,625,243	1,838.7000	.....	86,785	.....	94,729	*#.....	94,729	22,408	.....	(14,464)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	01/21/2014	01/20/2015	.....	4,069,663	1,838.7000	.....	78,197	.....	87,161	*#.....	87,161	21,997	.....	(13,033)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/21/2014	01/20/2015	.....	2,147,324	1,838.7000	.....	48,150	.....	52,803	*#.....	52,803	12,678	.....	(8,025)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/21/2014	01/20/2015	.....	218,888	1,838.7000	.....	5,622	.....	6,177	*#.....	6,177	1,492	.....	(937)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2014	02/06/2015	.....	1,808,302	1,773.4300	.....	39,023	.....	56,149	*#.....	56,149	20,378	.....	(3,252)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	02/07/2014	02/06/2015	.....	5,590,710	1,773.4300	.....	107,752	.....	135,800	*#.....	135,800	37,027	.....	(8,979)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	02/07/2014	02/06/2015	.....	5,856,181	1,773.4300	.....	119,506	.....	151,011	*#.....	151,011	41,464	.....	(9,959)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	02/07/2014	02/06/2015	.....	2,658,806	1,773.4300	.....	60,659	.....	77,158	*#.....	77,158	21,553	.....	(5,055)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2014	02/06/2015	.....	354,631	1,773.4300	.....	9,555	.....	12,300	*#.....	12,300	3,541	.....	(796)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/21/2014	02/20/2015	.....	2,069,829	1,839.7800	.....	41,042	.....	46,055	*#.....	46,055	8,433	.....	(3,420)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014	02/20/2015	.....	4,514,421	1,839.7800	.....	85,441	.....	92,465	*#.....	92,465	14,144	.....	(7,120)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014	02/20/2015	.....	4,060,964	1,839.7800	.....	80,346	.....	87,002	*#.....	87,002	13,352	.....	(6,696)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014	02/20/2015	.....	2,706,515	1,839.7800	.....	60,330	.....	65,426	*#.....	65,426	10,124	.....	(5,028)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014	02/20/2015	.....	226,508	1,839.7800	.....	5,979	.....	6,502	*#.....	6,502	1,021	.....	(498)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	03/07/2014	03/06/2015	.....	1,711,386	1,877.0300	.....	33,635	.....	30,276	*#.....	30,276	(3,359)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/07/2014	03/06/2015	.....	4,889,558	1,877.0300	.....	91,772	.....	88,138	*#.....	88,138	(3,634)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	03/07/2014	03/06/2015	.....	4,497,128	1,877.0300	.....	86,874	.....	83,821	*#.....	83,821	(3,054)	.....	.....	.....	.....	1.....	B.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.03/07/2014	.03/06/2015	.....	2,173,704	1,877.0300	.....	45,315	.....	43,566	*#.....	43,566	(1,749)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.03/07/2014	.03/06/2015	.....	357,519	1,877.0300	.....	8,720	.....	8,394	*#.....	8,394	(326)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.03/21/2014	.03/20/2015	.....	1,862,341	1,872.0100	.....	37,207	.....	35,069	*#.....	35,069	(2,138)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.03/21/2014	.03/20/2015	.....	5,531,714	1,872.0100	.....	102,744	.....	100,591	*#.....	100,591	(2,153)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.03/21/2014	.03/20/2015	.....	6,080,672	1,872.0100	.....	121,936	.....	119,476	*#.....	119,476	(2,462)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.03/21/2014	.03/20/2015	.....	1,615,459	1,872.0100	.....	34,708	.....	34,047	*#.....	34,047	(661)	.....	.....	.....	.....	1.....	B.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										5,625,448	1,752,584	0	11,864,475	XXX	11,864,475	2,641,301	0	(1,553,836)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										5,625,448	1,752,584	0	11,864,475	XXX	11,864,475	2,641,301	0	(1,553,836)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										5,625,448	1,752,584	0	11,864,475	XXX	11,864,475	2,641,301	0	(1,553,836)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										5,625,448	1,752,584	0	11,864,475	XXX	11,864,475	2,641,301	0	(1,553,836)	0	0	XXX	XXX
1409999. Total-Hedging Other.....										5,625,448	1,752,584	0	11,864,475	XXX	11,864,475	2,641,301	0	(1,553,836)	0	0	XXX	XXX
1449999. TOTAL.....										5,625,448	1,752,584	0	11,864,475	XXX	11,864,475	2,641,301	0	(1,553,836)	0	0	XXX	XXX

QE06.2

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(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.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

(a)

Code	Description of Hedged Risk(s)
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NONE

QE07

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	Y	N		1,234,983		1,234,983	1,234,983		1,234,983		0
BARCLAYS.....	Y	N		1,839,360		1,839,360	1,839,360		1,839,360		0
BNP PARIBAS NEW YORK.....	Y	N		2,311,389		2,311,389	2,311,389		2,311,389		0
CREDIT SUISSE.....	Y	N		4,772,406		4,772,406	4,772,406		4,772,406		0
MORGAN STANLEY.....	Y	N		1,454,429		1,454,429	1,454,429		1,454,429		0
ROYAL BANK OF CANADA.....	Y	N		251,908		251,908	251,908		251,908		0
0299999. Total NAIC 1 Designation.....			0	11,864,475	0	11,864,475	11,864,475	0	11,864,475	0	0
0999999. Totals.....			0	11,864,475	0	11,864,475	11,864,475	0	11,864,475	0	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141003).....	.....4,150,000	.....4,150,000	.....XXX.....	.....	.....
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	.....620,000	.....620,000	.....XXX.....	.....	.....
0299999. Totals.....				.....4,770,000	.....4,770,000	.....XXX.....	.....XXX.....	.....XXX.....

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of March 31, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					(2,856,680)	(2,077,516)	(1,365,893)	XXX..
The Bank of New York Mellon..... New York, NY.....		0.010			33,283	205,087	105,502	XXX..
The Neighborhood National Bank..... National City, CA.....		0.400	132	34	100,000	100,000	100,000	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	132	34	(2,723,397)	(1,772,429)	(1,160,391)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	132	34	(2,723,397)	(1,772,429)	(1,160,391)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	132	34	(2,723,397)	(1,772,429)	(1,160,391)	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
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NONE