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QUARTERLY STATEMENT

As of June 30, 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
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office: 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 — 513-357-3300-
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address: Post Office Box 5423….. Cincinnati ..... OH ..... US 45202
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records: 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 — 513-357-3300-
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: www.gaig.com

Statutory Statement Contact: Brian Patrick Sponaugle — 513-412-2931-
(Name) (Area Code) (Telephone Number) (Extension)

bsponaugle@gaig.com — 513-412-1673-
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of August, 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,160,004,441		2,160,004,441	2,095,509,186
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	7,057,856		7,057,856	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 $..........0 encumbrances)			0	
5. Cash ($.....(1,709,716)), cash equivalents ($..........0) and short-term investments ($.....45,036,649)	43,326,933		43,326,933	24,927,335
6. Contract loans (including $..........0 premium notes)	60,531,516		60,531,516	60,041,261
7. Derivatives	11,838,112		11,838,112	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)	2,282,758,858	0	2,282,758,858	2,199,166,485
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	21,890,699		21,890,699	22,596,935
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	309,516	309,516	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	89,063		89,063	159,409
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........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	5,077,104	773	5,076,331	6,067,342
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,310,125,240	310,289	2,309,814,951	2,228,349,739
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	680,708,132		680,708,132	664,531,216
28. Total (Lines 26 and 27)	2,990,833,372	310,289	2,990,523,083	2,892,880,955

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	4,320,000		4,320,000	5,420,000
2502. Accrued contractual fee income	350,681		350,681	379,654
2503. Receivable for marketing reallowance	288,962		288,962	246,188
2598. Summary of remaining write-ins for Line 25 from overflow page	117,461	773	116,688	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	5,077,104	773	5,076,331	6,067,342

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,021,471,186 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,021,471,186	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)	34,125,657	34,474,490
4.	Contract claims:		
	4.1 Life	3,565,709	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	2,825,126	2,898,093
10.	Commissions to agents due or accrued - life and annuity contracts $.....24,719, accident and health $..........0 and deposit-type contract funds $..........0	24,719	47,695
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	595,848	570,848
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(7,568,459) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,568,459)	(7,877,824)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	622,961	470,162
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	4,205,880	2,758,368
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	121,040	39,998
18.	Amounts held for agents' account, including $.....676,730 agents' credit balances	676,730	653,042
19.	Remittances and items not allocated	1,326,618	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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	8,743,053	7,413,111
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,310,701	
	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	18,766,937	432,883
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	4,738,847	5,832,996
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,095,552,553	2,025,107,060
27.	From Separate Accounts statement	680,708,132	664,531,216
28.	Total liabilities (Lines 26 and 27)	2,776,260,685	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)	40,212,398	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)	211,762,398	200,742,679
38.	Totals of Lines 29, 30 and 37	214,262,398	203,242,679
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,990,523,083	2,892,880,955

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	4,320,000	5,420,000
2502.	Unclaimed property	418,847	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)	4,738,847	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	115,342,406	114,979,519	232,411,931
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	62,090,494	60,975,302	121,441,142
4. Amortization of Interest Maintenance Reserve (IMR)	594,653	669,076	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	4,475,457	4,132,998	8,500,630
8.2 Charges and fees for deposit-type contracts	287,785	291,330	649,903
8.3 Aggregate write-ins for miscellaneous income	1,373,188	1,274,326	2,596,854
9. Totals (Lines 1 to 8.3)	184,163,983	182,322,551	367,214,882
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	7,928,818	4,913,070	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	103,195,071	100,485,213	217,971,448
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,129,030	5,324,193	10,856,476
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	49,108,599	51,186,636	88,971,877
20. Totals (Lines 10 to 19)	165,361,518	161,909,112	331,877,637
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,710,083	7,698,259	15,532,222
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	7,998,161	7,852,151	15,427,054
24. Insurance taxes, licenses and fees, excluding federal income taxes	311,690	961,753	1,861,459
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(15,639,573)	(11,771,934)	(31,248,332)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	165,741,879	166,649,341	333,450,040
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	18,422,104	15,673,210	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)	18,422,104	15,673,210	33,764,842
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,901,570	5,112,295	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)	12,520,534	10,560,915	23,699,865
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....397,034 (excluding taxes of $.....280,908 transferred to the IMR)	(331,127)	(342,429)	(481,509)
35. Net income (Line 33 plus Line 34)	12,189,407	10,218,486	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)	12,189,407	10,218,486	23,218,356
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....352,114	(114,683)	2,215,934	3,641,589
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	281,768	(278,963)	(889,088)
41. Change in nonadmitted assets	(6,831)	(18,330)	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	(1,329,942)	(1,496,072)	(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)	11,019,719	10,641,055	24,737,635
55. Capital and surplus as of statement date (Lines 36 + 54)	214,262,398	189,146,099	203,242,679

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	762,651	695,952	1,429,273
08.302.	Contractual rider fee income	384,977	332,703	713,456
08.303.	Contractual annual maintenance and surrender charge fees	225,560	245,390	453,844
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	281	281
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,373,188	1,274,326	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

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	115,342,406	114,979,519	232,411,931
2.	Net investment income	61,688,980	60,872,049	122,100,519
3.	Miscellaneous income	5,834,842	5,386,089	11,029,663
4.	Total (Lines 1 through 3)	182,866,228	181,237,657	365,542,113
5.	Benefit and loss related payments	110,081,280	108,612,587	235,633,052
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(15,948,938)	(12,072,427)	(31,937,863)
7.	Commissions, expenses paid and aggregate write-ins for deductions	15,849,111	15,858,694	32,518,780
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....677,942 tax on capital gains (losses)	5,132,000	6,200,000	10,357,989
10.	Total (Lines 5 through 9)	115,113,453	118,598,854	246,571,958
11.	Net cash from operations (Line 4 minus Line 10)	67,752,775	62,638,803	118,970,155
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	181,062,380	126,068,061	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)	181,062,380	126,068,061	319,290,422
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	239,808,423	190,955,478	412,624,338
	13.2 Stocks		1,291,699	5,858,628
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(14,924,229)	8,336,497	10,814,325
	13.7 Total investments acquired (Lines 13.1 to 13.6)	224,884,194	200,583,674	429,297,291
14.	Net increase or (decrease) in contract loans and premium notes	490,255	105,365	(168,388)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(44,312,069)	(74,620,978)	(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	(5,190,079)	(5,552,621)	(10,789,597)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	148,971	(403,107)	(25,795)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(5,041,108)	(5,955,728)	(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)	18,399,598	(17,937,903)	(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)	43,326,933	8,673,150	24,927,335

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

20.0001	Securities acquired in paid in kind interest payment	232,025	87,586	152,941
20.0002	Exchanges		1,060,320	1,060,320
20.0003	Securities acquired from liquidation distributions		1,815	3,457

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	102,857,318	101,705,527	204,630,294
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	12,485,088	13,273,992	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	115,342,406	114,979,519	232,411,931
12. Deposit-type contracts		61,479	270,540
13. Total	115,342,406	115,040,998	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	June 30, 2014	December 31, 2013
(1) State basis	Ohio	$ 12,189,407	$ 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		$ 12,189,407	$ 23,218,356
Surplus			
(5) Statutory surplus state basis	Ohio	$ 214,262,398	$ 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		$ 214,262,398	$ 203,242,679

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 second 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	$ 440,937
2. 12 Months or Longer	2,373,361

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

1. Less than 12 Months	$ 65,896,590
2. 12 Months or Longer	77,134,793

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2014. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E, F, G, & H - 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 June 30, 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	-	2,495,704	-	2,495,704
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	2,495,704	-	2,495,704
Non-affiliated common stock	7,057,856	-	-	7,057,856
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	11,838,112	-	11,838,112
Variable annuity assets (separate accounts) (a)	-	680,708,132	-	680,708,132
Total assets accounted for at fair value	$ 7,057,856	$ 695,041,948	$ -	$ 702,099,804

(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 June 30, 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	$ 10,959,290	$ 10,168,576	$ 3,476,825	$ 7,482,465	$ -	$ -
States, municipalities and political subdivisions	341,547,949	330,969,447	-	341,547,949	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	322,403,127	290,293,287	-	302,327,667	20,075,460	-
Commercial mortgage-backed securities	265,351,042	244,203,039	-	263,780,785	1,570,257	-
Asset-backed securities	209,723,064	207,637,559	-	195,583,855	14,139,209	-
All other bonds	1,155,196,126	1,076,732,533	-	1,144,753,454	10,442,672	-
Total bonds	$ 2,305,180,598	$ 2,160,004,441	$ 3,476,825	$ 2,255,476,175	$ 46,227,598	$ -
Non-affiliated common stock	7,057,856	7,057,856	7,057,856	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Variable annuity assets (separate accounts)	680,708,132	680,708,132	-	680,708,132	-	-
Equity index call options	11,838,112	11,838,112	-	11,838,112	-	-
Policy loans	60,531,516	60,531,516	-	-	60,531,516	-
Total financial assets	$ 3,065,316,214	$ 2,920,140,057	$ 10,534,681	$ 2,948,022,419	$ 106,759,114	$ -

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.

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.
Great American Holding Inc. acquired Summit Holding Southeast, Inc. and its two insurance company subsidiaries,
Bridgefield Employers Insurance Company and Bridgefield Casualty Insurance Company.

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).

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

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

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

16. For the reporting entity's security lending program, state the amount of the following as 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 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

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

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

PART 1 - INVESTMENT

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

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

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 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 Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		151,639			151,639	
2. Alaska AK	L		86,994			86,994	
3. Arizona AZ	L		1,486,680			1,486,680	
4. Arkansas AR	L		136,308			136,308	
5. California CA	L		19,799,842			19,799,842	
6. Colorado CO	L		276,509			276,509	
7. Connecticut CT	L		1,941,811			1,941,811	
8. Delaware DE	L		196,333			196,333	
9. District of Columbia DC	L		60,768			60,768	
10. Florida FL	L		13,286,924			13,286,924	
11. Georgia GA	L		604,778			604,778	
12. Hawaii HI	L		762,417			762,417	
13. Idaho ID	L		378,855			378,855	
14. Illinois IL	L		3,853,214			3,853,214	
15. Indiana IN	L		1,105,604			1,105,604	
16. Iowa IA	L		754,211			754,211	
17. Kansas KS	L		221,065			221,065	
18. Kentucky KY	L		843,204			843,204	
19. Louisiana LA	L		263,553			263,553	
20. Maine ME	L		912,356			912,356	
21. Maryland MD	L		423,294			423,294	
22. Massachusetts MA	L		3,953,283			3,953,283	
23. Michigan MI	L		5,988,303			5,988,303	
24. Minnesota MN	L		1,917,017			1,917,017	
25. Mississippi MS	L		118,735			118,735	
26. Missouri MO	L		229,401			229,401	
27. Montana MT	L		321,541			321,541	
28. Nebraska NE	L		101,580			101,580	
29. Nevada NV	L		1,653,884			1,653,884	
30. New Hampshire NH	L		274,652			274,652	
31. New Jersey NJ	L		5,659,920			5,659,920	
32. New Mexico NM	L		201,687			201,687	
33. New York NY	N		24,244			24,244	
34. North Carolina NC	L		8,419,986			8,419,986	
35. North Dakota ND	L		245,331			245,331	
36. Ohio OH	L		10,679,912			10,679,912	
37. Oklahoma OK	L		253,594			253,594	
38. Oregon OR	L		102,771			102,771	
39. Pennsylvania PA	L		3,230,936			3,230,936	
40. Rhode Island RI	L		1,970,234			1,970,234	
41. South Carolina SC	L		588,361			588,361	
42. South Dakota SD	L		31,836			31,836	
43. Tennessee TN	L		1,682,353			1,682,353	
44. Texas TX	L		14,717,785			14,717,785	
45. Utah UT	L		2,147,771			2,147,771	
46. Vermont VT	N		39,228			39,228	
47. Virginia VA	L		611,343			611,343	
48. Washington WA	L		2,214,501			2,214,501	
49. West Virginia WV	L		176,742			176,742	
50. Wisconsin WI	L		175,469			175,469	
51. Wyoming WY	L		56,308			56,308	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	7,339	0	0	7,339	0
59. Subtotal	(a) 49	0	115,342,406	0	0	115,342,406	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	115,342,406	0	0	115,342,406	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	115,342,406	0	0	115,342,406	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	115,342,406	0	0	115,342,406	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		7,339			7,339	
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	7,339	0	0	7,339	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
— — MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — The Associates of the Jersey Company	NJ	23-6297584	
— — — Cal Coal, Inc.	IL	37-1094159	
— — — Great Southwest Corporation	DE	95-2802826	
— — — The Indianapolis Union Railway Company	IN	35-6001691	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Real Estate, Inc.	NY	31-1236926	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — — PCC Maryland Realty Corp.	MD	31-1388401	
— — — Penn Central Energy Management Company	DE	06-1209709	
— — — Penn Towers, Inc.	PA	23-1537928	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — — Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
— — — Terminal Realty Penn Co.	DC	23-1707450	
— — — Waynesburg Southern Railroad Company	PA	23-1675796	
— — GAI Insurance Company, Ltd. *	BMU		
— — 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	
— — Risico Management Corporation	DE	31-1262960	
— Dixie Terminal Corporation	OH	31-0823725	
— GAI Holding Bermuda Ltd.	BMU	98-0606803	
— — GAI Indemnity, Ltd. #	GBR	98-0556144	
— — Marketform Group Limited	GBR		
— — — Marketform Holdings Limited	GBR		
— — — — 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
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company	FL	59-1835212	10701
Bridgefield Casualty Insurance Company	FL	59-3269531	10335

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation (80%)	OH	59-2840291	
— — — Brothers Le Pavillon, LLC	DE	20-5173494	
— — — — Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Claims Services, Inc.	DE	31-1228726	
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — National Interstate Corporation (51.5%)	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsulvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1262960				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				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
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
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	

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)	*
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2180806				United Teacher Associates, Ltd.	TX	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
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.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.400	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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

* 9 3 6 6 1 2 0 1 4 4 4 7 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 4 3 6 5 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 4 4 4 8 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 4 4 4 5 0 0 0 0 2 *

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Accounts receivable	95,961	773	95,188	
2505. Other assets	21,500		21,500	21,500
2597. Summary of remaining write-ins for Line 25	117,461	773	116,688	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	281
08.397. Summary of remaining write-ins for Line 8.3	0	281	281

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,101,516,633	1,993,430,221
2. Cost of bonds and stocks acquired	239,808,424	418,482,966
3. Accrual of discount	5,995,240	8,714,934
4. Unrealized valuation increase (decrease)	1,006,038	(132,853)
5. Total gain (loss) on disposals	869,992	3,024,731
6. Deduct consideration for bonds and stocks disposed of	181,062,380	319,290,422
7. Deduct amortization of premium	1,070,159	2,532,625
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	1,491	180,319
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,167,062,297	2,101,516,633
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,167,062,297	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)	1,650,504,603	179,165,195	159,136,129	3,291,580	1,650,504,603	1,673,825,249		1,575,902,258
2. NAIC 2 (a)	490,027,762	23,101,224	26,406,930	(6,647,812)	490,027,762	480,074,244		501,140,990
3. NAIC 3 (a)	34,347,453		274,660	6,534,682	34,347,453	40,607,475		36,968,381
4. NAIC 4 (a)	7,681,098	9	98,369	129,402	7,681,098	7,712,140		5,329,847
5. NAIC 5 (a)	14,327			(104)	14,327	14,223		341,468
6. NAIC 6 (a)	3,008,795		197,709	(3,327)	3,008,795	2,807,759		444,136
7. Total Bonds	2,185,584,038	202,266,428	186,113,797	3,304,421	2,185,584,038	2,205,041,090	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	2,185,584,038	202,266,428	186,113,797	3,304,421	2,185,584,038	2,205,041,090	0	2,120,127,080

(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 $.....45,036,649; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	45,036,649	XXX	45,036,649	4,144	

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	195,674,730	404,332,612
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	175,255,975	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)	45,036,649	24,617,894
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,036,649	24,617,894

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	3,717,794
3.	Unrealized valuation increase (decrease)	(904,228)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(3,656,711)
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)	11,838,112
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	11,838,112

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	11,838,112	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		11,838,112
4.	Part D, Section 1, Column 5	11,838,112	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,838,112	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,838,112
10.	Part D, Section 1, Column 8	11,838,112	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034		06/30/2014	CREWS & ASSOCIATES		1,000,000	1,000,000	114	1FE
594612 BS 1	MICHIGAN ST B TXBL 3.59 12/01/2026		06/25/2014	BARCLAYS CAPITAL		1,000,000	1,000,000		1FE
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026		06/26/2014	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
882723 PV 5	TEXAS ST TXBL REF B 3.573 10/01/2027		06/26/2014	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
93974C PL 8	WA ST BABS D 5.381 08/01/2029		06/16/2014	JP MORGAN SECURITIES INC		2,325,220	2,000,000	41,254	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						6,325,220	6,000,000	41,369	XXX
Bonds - U.S. Special Revenue and Special Assessment									
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		04/03/2014	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027		06/27/2014	GOLDMAN SACHS		2,330,900	2,000,000	5,164	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/19/2014	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						6,330,900	6,000,000	5,164	XXX
Bonds - Industrial and Miscellaneous									
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		06/18/2014	RBS SECURITIES/GREENWICH		2,998,301	3,000,000		1FE
00507U AE 1	ACTAVIS FUNDING 3.85 06/15/2024	R	06/10/2014	BANC OF AMERICA SECURITIES		1,992,460	2,000,000		2FE
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		06/12/2014	BANC OF AMERICA SECURITIES		1,996,100	2,000,000		2FE
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024		05/19/2014	BANC OF AMERICA SECURITIES		1,994,300	2,000,000		1FE
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024		05/27/2014	CITIGROUP		1,994,440	2,000,000		1FE
037833 AS 9	APPLE INC 3.45 05/06/2024		04/29/2014	GOLDMAN SACHS		2,997,480	3,000,000		1FE
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024		06/09/2014	JP MORGAN SECURITIES INC		2,997,240	3,000,000		1FE
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024		06/17/2014	BANC OF AMERICA SECURITIES		997,950	1,000,000		2FE
05578D AG 7	BPCE 4.00 04/15/2024		04/08/2014	CITIGROUP		3,992,800	4,000,000		1FE
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	R	05/12/2014	BARCLAYS CAPITAL		4,998,350	5,000,000		1FE
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019	R	05/21/2014	MORGAN STANLEY		943,100	1,000,000	908	1AM
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47		06/19/2014	DEUTSCHE BANK		1,009,956	1,000,000	2,564	1FE
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47		06/19/2014	DEUTSCHE BANK		1,029,927	1,000,000	2,765	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		03/05/2014	GOLDMAN SACHS		4,953,500	4,953,500	18,073	1FE
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024		05/05/2014	BARCLAYS CAPITAL		999,830	1,000,000		1FE
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26	R	04/10/2014	JEFFERIES & CO		3,000,000	3,000,000		1FE
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026	R	04/10/2014	JEFFERIES & CO		500,000	500,000		1FE
172967 HT 1	CITIGROUP INC 3.75 06/16/2024		06/09/2014	CITIGROUP		4,993,800	5,000,000		1FE
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019		06/24/2014	US BANCORP		1,000,000	1,000,000		4Z
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024		06/09/2014	HSBC SECURITIES		1,998,480	2,000,000		1FE
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	05/22/2014	DEUTSCHE BANK		4,980,950	5,000,000		1FE
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025		06/24/2014	BNP PARIBAS		1,998,340	2,000,000		1FE
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025		06/24/2014	BNP PARIBAS		1,998,340	2,000,000		1FE
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024		05/27/2014	BANC OF AMERICA SECURITIES		996,220	1,000,000		2FE
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020	R	07/11/2013	ROYAL BANK OF CANADA				(38,024)	1FE
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		06/30/2014	GOLDMAN SACHS		2,996,040	3,000,000		1FE
40434C AD 7	HSBC USA INC 3.50 06/23/2024		06/16/2014	HSBC SECURITIES		1,991,480	2,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026	R	05/08/2014	BANC OF AMERICA SECURITIES		495,500	500,000		1FE
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.307 7/26	R	06/27/2014	CITIGROUP		1,500,000	1,500,000		1FE
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2014	Capital Interest		4	3,731		1FM
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024		06/10/2014	BANC OF AMERICA SECURITIES		999,480	1,000,000		2FE
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024		06/10/2014	JP MORGAN SECURITIES INC		1,977,460	2,000,000		2FE
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024		04/23/2014	MORGAN STANLEY		1,982,480	2,000,000		1FE
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029		04/03/2014	JP MORGAN SECURITIES INC		4,924,150	5,000,000		1FE
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26	R	03/13/2014	WELLS FARGO BROKERAGE SERVICES		-	-		1FE
68389X AU 9	ORACLE CORP 3.40 07/08/2024		06/30/2014	BANC OF AMERICA SECURITIES		3,990,920	4,000,000		1FE
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024		06/23/2014	JEFFERIES & CO		2,982,270	3,000,000		2FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2014	Capital Interest		6,174	7,969		1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2014	Capital Interest		6,084	7,999		1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Capital Interest		6,104	4,570		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		07/08/2010	GREENWICH CAPITAL MARKETS, INC		13,464	45,436		1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		05/26/2014	Capital Interest		2,878	234		1FM
81180W AK 7	SEAGATE HDD CAYMAN 4.75 01/01/2025	R	05/20/2014	MORGAN STANLEY		2,000,000	2,000,000		2FE
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024		04/23/2014	WELLS FARGO BROKERAGE SERVICES		1,993,680	2,000,000		2FE
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/11/2014	MORGAN STANLEY		2,331,214	2,604,709	2,034	1FM
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	R	05/14/2014	JP MORGAN SECURITIES INC		1,991,980	2,000,000		2FE
87612E BD 7	TARGET CORP 3.50 07/01/2024		06/17/2014	CITIGROUP		1,991,120	2,000,000		1FE
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26	R	04/11/2014	BANC OF AMERICA SECURITIES		499,500	500,000		1FE
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	WELLS FARGO BROKERAGE SERVICES		4,994,850	5,000,000		1FE
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/24/2014	AMHERST SECURITIES CORP		1,676,244	1,645,897	4,458	2AM
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024		06/19/2014	CITIGROUP		997,380	1,000,000		2FE
97650W AF 5	WINTRUST FINL 5.00 06/13/2024		06/10/2014	RBC CAPITAL MARKETS		2,500,000	2,500,000		2FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/19/2014	JP MORGAN SECURITIES INC		1,987,500	2,000,000	4,861	1FE
3899999. Total Bonds - Industrial and Miscellaneous						104,199,818	104,774,045	(2,362)	XXX
8399997. Total Bonds - Part 3						116,855,938	116,774,045	44,171	XXX
8399999. Total Bonds						116,855,938	116,774,045	44,171	XXX
9999999. Total Bonds, Preferred and Common Stocks						116,855,938	XXX	44,171	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2014	MBS Paydown		380	380	380	378		(0)		(0)		380			0	9	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		06/25/2014	MBS Paydown		8,394	8,394	8,532	8,222		(454)		(454)		8,394			0	192	01/01/2035	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2014	Sinking Fund Redemption		133,017	133,017	137,575	134,622		(156)		(156)		133,017			0	3,706	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2014	Sinking Fund Redemption		28,571	28,571	28,571	28,571		0		0		28,571			0	513	12/15/2030	1
83162C FF 5	SBA SER 94-20D 7.70 4-1-2014		04/01/2014	MBS Paydown		206	206	141,794	143,282		2		2		206			0	8	04/01/2014	1
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015		08/31/2013	Prior Year Adjustment									0					0	1,256	08/31/2015	1
0599999. Total Bonds - U.S Government						170,569	170,569	316,851	315,076	0	(607)	0	(607)	0	170,569	0	0	0	5,684	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2014	MBS Paydown		75,692	75,692	75,692	75,692				0		75,692			0	933	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2014	MBS Paydown		45,500	45,500	45,386	45,401		11		11		45,500			0	537	02/01/2042	1FE
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2014	MBS Paydown		56,116	56,116	54,748	55,568		472		472		56,116			0	1,282	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2014	MBS Paydown		39,846	39,846	39,846	39,846				0		39,846			0	456	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2014	MBS Paydown		34,865	34,865	34,865	34,865				0		34,865			0	414	07/01/2041	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		05/01/2014	Partial Call		35,000	35,000	35,000	35,000		(0)		(0)		35,000			0	363	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2014	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	438	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2014	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	438	11/01/2041	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		05/15/2014	MBS Paydown		1,732	1,732	1,732	1,732				0		1,732			0	7	01/15/2046	1FE
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		05/01/2014	Make Whole Call		90,000	90,000	91,800	91,591		(1,610)		(1,610)		90,000			0	2,889	11/01/2027	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2014	Partial Call		50,000	50,000	50,000	50,000		0		0		50,000			0	1,833	01/01/2030	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2014	Partial Call		100,000	100,000	100,000	100,004		(0)		(0)		100,000			0	2,321	07/01/2033	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2014	Partial Call		50,000	50,000	50,000	49,996		4		4		50,000			0	1,174	07/01/2041	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2014	MBS Paydown		28,293	28,293	28,293	28,260		(87)		(87)		28,293			0	567	12/25/2043	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		05/25/2014	MBS Paydown		12,411	12,411	12,411	12,409		27		27		12,411			0	190	08/25/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						689,455	689,455	689,773	690,364	0	(1,183)	0	(1,183)	0	689,455	0	0	0	13,839	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2014	MBS Paydown		188,457	188,457	178,328	188,457		(14,379)		(14,379)		188,457			0	485	03/25/2017	1FE
00173P AB 1	AMMC 2005-4A B CLO INV 03/25/17	R	06/25/2014	MBS Paydown		1,386,886	1,386,886	1,365,216	1,386,886		6,368		6,368		1,386,886			0	7,289	03/25/2017	1FE
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	05/25/2014	MBS Paydown		91,386	91,386	83,675	87,784		4,293		4,293		91,386			0	265	05/03/2018	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2014	MBS Paydown		27,326	27,326	27,326	27,317		2		2		27,326			0	218	12/15/2042	1FE
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2014	Sinking Fund Redemption		48,000	48,000	48,000	48,000		0		0		48,000			0	1,680	10/17/2016	3FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2014	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	549	11/01/2017	2FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2014	MBS Paydown		90,565	90,565	79,357	86,462		2,006		2,006		90,565			0	109	08/25/2036	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2014	MBS Paydown		17,734	17,734	17,734	17,734				0		17,734			0	402	12/20/2040	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2014	MBS Paydown		19,375	19,375	18,128	18,108		371		371		19,375			0	188	06/25/2035	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2014	MBS Paydown		8,716	8,716	6,537	5,974		30		30		8,716			0	13	10/25/2046	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05523U AG 5	BAE SYSTEMS HOLDING 4.95 06/01/2014		06/01/2014	Maturity		1,000,000	1,000,000	997,990	999,925		187		187		1,000,000			0	24,750	06/01/2014	2FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2014	MBS Paydown		46,761	46,761	42,845	45,487		475		475		46,761			0	396	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2014	MBS Paydown		78,428	92,195	76,664	77,085		395		395		78,428			0	2,266	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		05/26/2014	MBS Paydown		169,824	169,824	159,635	160,464		7,129		7,129		169,824			0	1,709	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2014	MBS Paydown		72,588	72,588	70,592	70,256		1,397		1,397		72,588			0	1,767	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2014	MBS Paydown		52,952	52,952	52,158	52,382		181		181		52,952			0	1,240	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		06/26/2014	MBS Paydown		79,672	79,672	79,074	79,337		235		235		79,672			0	1,921	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2014	MBS Paydown		38,146	38,146	36,143	36,029		154		154		38,146			0	826	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2014	MBS Paydown		107,506	107,506	94,606	95,565		6,128		6,128		107,506			0	1,097	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		06/17/2014	MBS Paydown		751,348	751,348	707,462	731,259		20,768		20,768		751,348			0	17,563	07/17/2040	1FE
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2014	MBS Paydown		62,687	62,687	58,299	59,780		850		850		62,687			0	607	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2014	MBS Paydown		66,119	66,119	58,185	58,704		2,180		2,180		66,119			0	739	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2014	MBS Paydown		29,797	29,797	24,620	25,148		341		341		29,797			0	43	11/20/2036	1FM
055451 AG 3	BHP FINANCE USA 5.50 04/01/2014	R	04/01/2014	Maturity		4,000,000	4,000,000	3,986,640	4,000,000		749		749		4,000,000			0	110,000	04/01/2014	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2014	MBS Paydown		35,695	35,695	25,165	58,854		10,178		10,178		35,695			0	1,031	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2014	Pass-Through Loss		-	288,493	203,387	-		307		307		288,493		(288,493)	(288,493)	6,141	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/30/2014	Book Value Adjustment		-	-	-	6,657,426				0		(288,493)		288,493	288,493	-	03/25/2036	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		06/10/2014	MBS Paydown		49,178	49,178	49,612	49,178				0		49,178			0	1,291	09/10/2045	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2014	MBS Paydown		26,739	26,739	21,692	24,062		112		112		26,739			0	57	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2014	Pass-Through Loss		-	7,163	5,811	-				0		-			0	14	05/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2014	MBS Paydown		81,057	81,057	78,929	74,594		1,279		1,279		81,057			0	1,984	09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2014	MBS Paydown		98,183	98,183	86,264	120,958		8,831		8,831		98,183			0	1,169	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2014	Pass-Through Loss		-	41,336	36,318	-				0		41,336		(41,336)	(41,336)	391	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/30/2014	Book Value Adjustment		-	-	-	4,809,928				0		(41,244)		41,244	41,244	-	10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2014	MBS Paydown		4,632	4,632	4,093	4,459		(7)		(7)		4,632			0	54	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2014	Pass-Through Loss		-	54	48	-				0		54		(54)	(54)	1	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2014	Book Value Adjustment		-	-	-	285,666				0		(54)		54	54	-	11/25/2035	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2014	MBS Paydown		10,518	10,518	10,001	12,558		(12)		(12)		10,518			0	254	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2014	Pass-Through Loss		-	6,357	6,044	-				0		-			0	160	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2014	MBS Paydown		1,181	1,181	1,124	1,431		(4)		(4)		1,181			0	30	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2014	Pass-Through Loss		-	768	730	-				0		-			0	18	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2014	MBS Paydown		10,340	10,340	9,080	8,879		22		22		10,340			0	243	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2014	Pass-Through Loss		-	1,424	1,248	-				0		-			0	29	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		06/26/2014	MBS Paydown		125,410	125,410	125,410	125,181		55		55		125,410			0	3,266	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2014	MBS Paydown		221,658	221,658	210,576	214,418		1,417		1,417		221,658			0	5,722	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		06/26/2014	MBS Paydown		129,752	129,752	127,319	128,512		187		187		129,752			0	3,247	10/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		06/24/2014	MBS Paydown		15,686	15,686	15,979	15,779		(162)		(162)		15,686			0	328	02/24/2051	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		06/24/2014	MBS Paydown		63,247	63,247	57,386	60,595		2,607		2,607		63,247			0	1,235	02/24/2044	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		06/15/2014	MBS Paydown		515,862	515,862	487,651	501,692		13,832		13,832		515,862			0	13,137	05/15/2046	1FE
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		06/26/2014	MBS Paydown		295,574	295,574	296,682	294,290		(897)		(897)		295,574			0	7,462	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2014	Pass-Through Loss		-	15,797	9,077	-		58		58		15,797		(15,797)	(15,797)	390	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/30/2014	Book Value Adjustment		-	-	-	6,120,586				0		(15,797)		15,797	15,797	-	08/26/2037	1FM
067316 AA 7	BACARDI LTD 7.45 04/01/2014	R	04/01/2014	Maturity		5,000,000	5,000,000	4,995,450	5,000,000		325		325		5,000,000			0	186,250	04/01/2014	2FE
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		06/17/2014	MBS Paydown		136,548	136,548	125,651	131,226		5,508		5,508		136,548			0	3,542	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		06/20/2014	MBS Paydown		41,421	41,421	41,587	41,575		(13)		(13)		41,421			0	643	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2014	MBS Paydown		39,276	39,276	39,693	39,665		(30)		(30)		39,276			0	943	09/25/2033	2FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		06/11/2014	MBS Paydown		285,630	285,630	287,528	285,773		(675)		(675)		285,630			0	7,912	09/11/2041	1FM
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2014	MBS Paydown		6,623	6,623	6,606	6,614		0		0		6,623			0	154	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		06/25/2014	MBS Paydown		82,631	82,631	82,630	82,631				0		82,631			0	1,967	12/25/2036	6FE
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		06/19/2014	MBS Paydown		216,154	216,154	233,573	225,583		(10,210)		(10,210)		216,154			0	4,450	02/19/2051	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2014	MBS Paydown		6,385	6,385	7,178	4,193		19		19		6,385			0	68	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2014	Pass-Through Loss		-	526	159	-				0		-			0	3	06/20/2036	1FM
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		06/18/2014	MBS Paydown		29,368	29,368	29,365	29,365		0		0		29,368			0	515	06/18/2027	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2014	MBS Paydown		54,000	54,000	53,980	53,981		1		1		54,000			0	725	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2014	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	226	11/18/2028	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		06/26/2014	MBS Paydown		48,889	48,889	48,889	48,748		98		98		48,889			0	1,175	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2014	MBS Paydown		269,169	269,169	269,169	268,360		69		69		269,169			0	6,120	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		05/26/2014	Pass-Through Loss		-	14,006	12,708	-		(7)		(7)		-			0	293	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2014	MBS Paydown		29,589	29,589	29,589	28,584		328		328		29,589			0	644	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/30/2014	Book Value Adjustment		-	-	-	607				0		-			0	-	11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2014	MBS Paydown		133,743	133,743	133,743	133,360		19		19		133,743			0	3,949	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2014	Pass-Through Loss		-	706	687	-		(8)		(8)		-			0	23	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/30/2014	Book Value Adjustment		-	-	-	7,839				0		-			0	-	09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		06/26/2014	MBS Paydown		280,382	280,382	280,382	279,535		(1,850)		(1,850)		280,382			0	6,201	10/26/2035	1FM
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35		05/26/2014	Pass-Through Loss		-	3,733	2,673	-		(1)		(1)		-			0	86	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		06/26/2014	MBS Paydown		57,846	57,846	57,846	57,670		47		47		57,846			0	1,214	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2014	MBS Paydown		110,308	110,308	110,308	109,962		65		65		110,308			0	2,540	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2014	MBS Paydown		9,152	9,152	9,152	9,111		4		4		9,152			0	229	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2014	Pass-Through Loss		-	219	198	-		(1)		(1)		-			0	4	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/31/2014	Book Value Adjustment		-	-	-	10,867				0		-			0	-	07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2014	MBS Paydown		107,129	107,129	107,129	106,845		13		13		107,129			0	2,582	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		05/26/2014	Pass-Through Loss		-	842	644	-		(4)		(4)		-			0	18	11/26/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/30/2014	Book Value Adjustment		-	-	-	10,012				0		-			0	-	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2014	MBS Paydown		93,207	93,207	93,207	93,008		14		14		93,207			0	2,146	09/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2014	MBS Paydown		34,708	34,708	34,708	31,275		41		41		34,708			0	832	12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2014	MBS Paydown		156,726	156,726	156,726	156,329		48		48		156,726			0	3,422	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2014	MBS Paydown		130,923	130,923	130,923	130,655		102		102		130,923			0	3,134	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2014	MBS Paydown		776	776	781	776				0		776			0	15	01/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2014	MBS Paydown		16,642	16,642	16,642	16,578		11		11		16,642			0	393	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		04/26/2014	Pass-Through Loss		-	511	511	-		(2)		(2)		-			0	10	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2014	MBS Paydown		17,653	17,653	17,653	17,520		44		44		17,653			0	476	06/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		06/26/2014	MBS Paydown		36,505	36,505	36,505	36,296		(1,057)		(1,057)		36,505			0	631	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2014	MBS Paydown		21,235	21,235	21,239	20,866		(196)		(196)		21,235			0	445	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2014	Pass-Through Loss		-	3,104	3,097	-		(7)		(7)		-			0	77	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2014	MBS Paydown		44,828	44,828	44,828	41,248		1,069		1,069		44,828			0	45	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2014	MBS Paydown		48,011	48,011	48,011	48,011				0		48,011			0	949	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		06/26/2014	MBS Paydown		146,104	146,104	146,104	145,778		(9)		(9)		146,104			0	3,614	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		05/26/2014	MBS Paydown		131,749	131,749	131,749	131,378		3		3		131,749			0	3,019	08/26/2035	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		06/26/2014	MBS Paydown		10,424	10,424	10,424	10,424				0		10,424			0	271	09/26/2037	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		06/15/2014	MBS Paydown		589,939	589,939	617,109	600,545		(12,884)		(12,884)		589,939			0	12,192	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		06/15/2014	MBS Paydown		591,392	591,392	596,342	593,292		(3,319)		(3,319)		591,392			0	12,222	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		06/12/2014	MBS Paydown		15,675	15,675	16,444	16,047		(428)		(428)		15,675			0	352	08/12/2048	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2014	MBS Paydown		37,307	37,307	34,882	34,907		67		67		37,307			0	404	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2014	MBS Paydown		26,938	26,938	25,170	25,186		219		219		26,938			0	225	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		06/27/2014	MBS Paydown		86,224	86,224	(12,671)	82,202		604		604		86,224			0	159	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2014	MBS Paydown		57,325	57,325	55,247	55,267		53		53		57,325			0	276	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2014	Sinking Fund Redemption		16,444	16,444	16,444	16,444				0		16,444			0	363	01/11/2027	2FE
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2014	MBS Paydown		3,109	3,109	3,109	6,291		57		57		3,109			0	63	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2014	Pass-Through Loss		-	8,547	8,547	-				0		-			0	175	05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2014	MBS Paydown		42,163	42,163	36,735	36,281		17		17		42,163			0	1,006	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2014	MBS Paydown		65,297	65,297	57,380	56,724		193		193		65,297			0	1,412	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2014	MBS Paydown		69,209	69,209	62,667	74,323		4,060		4,060		69,209			0	1,613	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2014	MBS Paydown		3,087	3,087	3,059	3,065		2		2		3,087			0	74	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		04/25/2014	Pass-Through Loss		-	1,732	1,624	-				0		1,732		(1,732)	(1,732)	32	08/25/2035	2FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		04/30/2014	Book Value Adjustment		-	-	-	1,957,127				0		(1,732)		1,732	1,732	-	08/25/2035	2FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2014	MBS Paydown		119,022	119,022	111,564	114,458		(204)		(204)		119,022			0	2,496	08/25/2035	2FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		06/25/2014	MBS Paydown		182,908	182,908	152,728	167,784		15,088		15,088		182,908			0	221	06/25/2047	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2014	MBS Paydown		34,091	34,091	34,091	34,091		0		0		34,091			0	1,015	02/20/2041	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2014	MBS Paydown		43,740	43,740	33,761	34,192		645		645		43,740			0	70	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2014	MBS Paydown		52,618	52,618	605,829	70,288		1,817		1,817		52,618			0	74	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2014	MBS Paydown		3,942	3,942	3,936	3,931		0		0		3,942			0	94	12/15/2038	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		06/15/2014	MBS Paydown		138,500	138,500	138,500	138,500		1		1		138,500			0	1,212	02/15/2029	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2014	MBS Paydown		14,752	14,752	14,752	14,731		(0)		(0)		14,752			0	436	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2014	MBS Paydown		10,210	10,210	8,985	8,024		86		86		10,210			0	102	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2014	Pass-Through Loss		-	583	513	-				0		583		(583)	(583)	7	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2014	Book Value Adjustment		-	-	-	384,506				0		(583)		583	583	-	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2014	MBS Paydown		5,227	5,227	4,561	4,402		394		394		5,227			0	118	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2014	MBS Paydown		34,332	34,332	26,951	24,853		(37)		(37)		34,332			0	391	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2014	Pass-Through Loss		-	2,512	1,972	-				0		-			0	30	09/25/2036	1FM
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41		06/15/2014	MBS Paydown		1,329,626	1,329,626	1,277,324	1,324,807		2,291		2,291		1,329,626			0	26,897	10/15/2041	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		05/25/2014	MBS Paydown		38,667	38,667	34,994	35,039		970		970		38,667			0	401	03/25/2034	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		06/15/2014	MBS Paydown		36,678	36,678	38,199	36,960		(409)		(409)		36,678			0	891	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2014	MBS Paydown		29,398	29,398	24,216	27,436		353		353		29,398			0	36	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2014	MBS Paydown		98,369	98,369	96,647	97,500		180		180		98,369			0	2,504	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2014	MBS Paydown		44,336	44,336	38,350	41,893		267		267		44,336			0	1,068	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		05/10/2014	MBS Paydown		983,408	983,408	929,205	979,924		3,676		3,676		983,408			0	19,561	12/10/2049	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2014	MBS Paydown		15,229	15,229	14,811	7,899		4,890		4,890		15,229			0	415	04/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2014	MBS Paydown		92,187	92,187	88,653	89,006		2,281		2,281		92,187			0	2,275	06/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2014	MBS Paydown		79,661	79,661	79,661	79,492		(2)		(2)		79,661			0	2,058	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2014	MBS Paydown		59,408	59,408	57,032	57,501		1,433		1,433		59,408			0	1,255	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2014	MBS Paydown		129,301	129,301	127,362	127,864		661		661		129,301			0	3,232	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2014	MBS Paydown		164,958	164,958	164,700	164,414		82		82		164,958			0	3,726	12/25/2035	1FM
20035C AA 8	COMERICA BANK AI 5.70 06/01/2014		06/01/2014	Maturity		2,000,000	2,000,000	1,996,540	1,999,925		187		187		2,000,000			0	57,000	06/01/2014	1FE
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		06/10/2014	MBS Paydown		61,707	61,707	63,953	62,141		(545)		(545)		61,707			0	1,566	06/10/2046	1FM
209111 EW 9	CON EDISON NY 5.55 04/01/14		04/01/2014	Maturity		2,000,000	2,000,000	1,998,420	2,000,000		87		87		2,000,000			0	55,500	04/01/2014	1FE
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2014	Sinking Fund Redemption		-	-	-	-		4		4		-			0	-	02/28/2033	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2014	MBS Paydown		14,295	14,295	14,390	14,324		(58)		(58)		14,295			0	307	06/25/2033	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		05/25/2014	MBS Paydown		417,332	417,332	418,897	414,564		794		794		417,332			0	7,366	06/25/2035	1FM
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		06/15/2014	MBS Paydown		13,735	13,735	13,020	13,596		134		134		13,735			0	281	08/15/2038	1FM
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	06/18/2014	MBS Paydown		25,000	25,000	24,990	24,991		1		1		25,000			0	397	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2014	MBS Paydown		25,000	25,000	25,000	25,000		0		0		25,000			0	321	04/18/2028	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		06/25/2014	MBS Paydown		50,369	50,369	45,229	45,260		1,341		1,341		50,369			0	213	02/25/2043	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2014	MBS Paydown		71,506	71,506	47,194	46,473		2,398		2,398		71,506			0	97	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2014	MBS Paydown		36,171	36,171	27,739	25,832		532		532		36,171			0	49	12/25/2046	1FM

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2014	Pass-Through Loss		-	(1,005)	(769)	-				0		(1,005)		1,005	1,005	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2014	Book Value Adjustment		-	-	-	700,373				0		1,005		(1,005)	(1,005)	-	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		06/25/2014	MBS Paydown		171,248	171,248	165,843	167,312		3,065		3,065		171,248			0	183	06/25/2047	1FM
244199 BB 0	DEERE & CO 6.95 04/25/2014		04/25/2014	Maturity		1,000,000	1,000,000	999,010	999,992		37		37		1,000,000			0	34,750	04/25/2014	1FE
24488R AC 5	DEKA 2004-2A B CDO FLT 08/23/2034	R	05/23/2014	MBS Paydown		2,000,000	2,000,000	1,187,500	1,300,948		705,000		705,000		2,000,000			0	15,778	08/23/2034	1AM
247361 YS 1	DALR-REDM05/07 2.875 02/18/2024		05/03/2007	247361702		-	-	-	192,600				0		-			0	-	02/18/2024	6FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		05/15/2014	MBS Paydown		4,947	4,947	4,947	4,947				0		4,947			0	103	08/15/2030	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2014	MBS Paydown		19,935	19,935	17,094	16,855		378		378		19,935			0	39	03/25/2020	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2014	Sinking Fund Redemption		141,300	141,300	140,947	141,098		28		28		141,300			0	4,160	06/15/2019	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		04/25/2014	MBS Paydown		15,000	15,000	15,000	15,000		0		0		15,000			0	391	01/25/2042	2AM
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2014	MBS Paydown		80,623	80,623	80,623	107,232		1		1		80,623			0	1,804	01/15/2025	2AM
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		06/25/2014	Make Whole Call		695,723	671,234	671,230	892,762		13		13		671,234		24,489	24,489	20,855	01/15/2025	2AM
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		03/10/2014	Sinking Fund Redemption									0					0	2,266	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2014	Sinking Fund Redemption		23,731	23,731	21,062	23,132		113		113		23,731			0	705	06/01/2017	1FE
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		06/25/2014	MBS Paydown		95,685	95,685	89,047	88,725		435		435		95,685			0	1,247	11/25/2035	2FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2014	MBS Paydown		2,613	2,613	1,908	1,359				0		2,613			0	74	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2014	Pass-Through Loss		-	1,879	1,371	-				0		1,879		(1,879)	(1,879)	50	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/30/2014	Book Value Adjustment		-	-	-	192,273				0		(1,879)		1,879	1,879	-	02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2014	MBS Paydown		56,959	56,959	43,929	48,412		1,695		1,695		56,959			0	101	02/25/2036	1FM
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2014	Sinking Fund Redemption		30,793	30,793	29,004	29,232		41		41		30,793			0	816	12/15/2035	1FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		06/25/2014	MBS Paydown		1,574	1,574	1,558	728		50		50		1,574			0	40	04/25/2033	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2014	MBS Paydown		367,954	367,954	356,916	360,197		1,777		1,777		367,954			0	8,747	01/26/2037	1FM
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2014	Sinking Fund Redemption		6,589	6,589	6,589	6,589				0		6,589			0	119	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		06/25/2014	MBS Paydown		18,828	18,828	11,989	9,015		(26)		(26)		18,828			0	314	09/25/2036	1FM
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020		10/20/2013	MBS Paydown		-	-	-	-		1,875		1,875		-			0	20,440	01/21/2020	1FE
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2014	MBS Paydown		76,052	76,052	53,807	48,852		2,410		2,410		76,052			0	118	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2014	MBS Paydown		24,591	24,591	24,676	24,672		(162)		(162)		24,591			0	314	12/25/2034	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2014	Sinking Fund Redemption		9,131	9,131	9,338	9,303		(5)		(5)		9,131			0	245	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2014	Sinking Fund Redemption		57,763	57,763	57,763	57,763				0		57,763			0	1,611	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		06/20/2014	Sinking Fund Redemption		31,752	31,752	31,752	29,680		(1,981)		(1,981)		31,752			0	1,028	08/20/2018	3FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	06/17/2014	MBS Paydown		25,000	25,000	24,995	24,996		0		0		25,000			0	428	07/19/2027	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2014	MBS Paydown		37,500	37,500	37,241	37,248		20		20		37,500			0	466	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2014	MBS Paydown		25,000	25,000	24,998	24,998		0		0		25,000			0	382	11/17/2028	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2014	MBS Paydown		6,652	6,652	6,857	6,652				0		6,652			0	195	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		06/25/2014	MBS Paydown		36,462	36,462	31,722	35,849		791		791		36,462			0	91	07/25/2030	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2014	MBS Paydown		18,358	18,358	18,267	18,221		25		25		18,358			0	383	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2014	MBS Paydown		37,276	37,276	32,710	34,220		2,307		2,307		37,276			0	853	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2014	MBS Paydown		5,625	5,625	5,625	5,625				0		5,625			0	126	03/20/2043	2AM
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014		05/05/2014	Maturity		1,000,000	1,000,000	1,074,070	1,007,500		(17,546)		(17,546)		1,000,000			0	37,071	05/05/2014	2FE
428236 AV 5	HEWLETT-PACK CO 4 06/02/14		06/02/2014	Maturity		2,000,000	2,000,000	2,130,540	2,004,921		(12,183)		(12,183)		2,000,000			0	47,500	06/02/2014	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2014	MBS Paydown		85,050	85,050	72,186	78,882		2,542		2,542		85,050			0	205	01/25/2036	1FM
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2014	MBS Paydown		17,500	17,500	17,500	17,501		(0)		(0)		17,500			0	370	01/25/2043	1AM
452308 AH 2	ILLINOIS TOOL WK 5.15 04/01/2014		04/01/2014	Maturity		5,000,000	5,000,000	4,996,000	5,000,000		221		221		5,000,000			0	128,750	04/01/2014	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2014	MBS Paydown		17,551	17,551	14,743	15,000		136		136		17,551			0	56	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2014	MBS Paydown		16,838	16,838	8,756	1,915		545		545		16,838			0	56	08/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2014	MBS Paydown		6,975	6,975	4,894	518		6,908		6,908		6,975			0	160	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2014	Pass-Through Loss		-	17,604	10,093	-				0		8,588		(8,588)	(8,588)	364	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/30/2014	Book Value Adjustment		-	1,061	-	14,255				0		(8,588)		8,588	8,588	-	06/25/2035	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2014	MBS Paydown		1,172	1,172	890	-		685		685		0		1,172	1,172	5	06/25/2039	6Z
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/31/2014	Book Value Adjustment		-	-	-	0				0		1,172		(1,172)	(1,172)	-	06/25/2039	6Z
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2014	MBS Paydown		21,087	21,087	21,083	21,075		(5)		(5)		21,087			0	336	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2014	MBS Paydown		35,541	35,541	35,532	35,533		1		1		35,541			0	672	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		06/15/2014	MBS Paydown		16,221	16,221	16,210	16,208		(2)		(2)		16,221			0	(182)	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2014	MBS Paydown		10,948	10,948	10,941	10,940		(0)		(0)		10,948			0	149	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2014	MBS Paydown		21,835	21,835	21,830	21,826		(0)		(0)		21,835			0	287	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2014	MBS Paydown		33,513	33,513	33,486	33,486		2		2		33,513			0	625	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2014	MBS Paydown		1,336	1,336	1,336	1,336		0		0		1,336			0	12	03/15/2063	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2014	MBS Paydown		49,320	49,320	43,771	43,922		2,528		2,528		49,320			0	534	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		06/15/2014	MBS Paydown		4,015,061	4,015,061	4,047,683	4,009,021		342		342		4,015,061			0	81,436	07/15/2041	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2014	MBS Paydown		14,288	14,288	13,747	13,240		819		819		14,288			0	356	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2014	Pass-Through Loss		-	3,009	2,895	-				0		-			0	68	12/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2014	MBS Paydown		46,428	46,428	38,071	38,171		337		337		46,428			0	482	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		05/25/2014	Pass-Through Loss		-	1,269	1,169	-				0		-			0	125	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2014	MBS Paydown		79,670	79,670	74,795	61,036		(212)		(212)		79,670			0	1,735	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2014	MBS Paydown		40,711	40,711	30,324	41,910		415		415		40,711			0	489	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2014	Pass-Through Loss		-	20,114	14,982	-				0		20,114		(20,114)	(20,114)	255	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/30/2014	Book Value Adjustment		-	-	-	1,918,236				0		(20,114)		20,114	20,114	-	11/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2014	MBS Paydown		16,276	16,276	13,021	7,216				0		16,276			0	193	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2014	Pass-Through Loss		-	1,352	1,082	-				0		-			0	13	06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		54,203	54,203	42,956	44,725		1,256		1,256		54,203			0	71	07/25/2036	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2014	MBS Paydown		325,262	325,262	304,076	319,788		6,337		6,337		325,262			0	8,575	06/12/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		05/15/2014	MBS Paydown		932,405	932,405	874,907	913,710		29,052		29,052		932,405			0	20,834	01/15/2049	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		06/15/2014	MBS Paydown		51,944	51,944	50,220	51,266		609		609		51,944			0	1,175	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2014	Pass-Through Loss		-	67	66	-				0		-			0	1	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2014	MBS Paydown		241	241	235	309				0		241			0	3	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		04/12/2014	MBS Paydown		2,472,898	2,472,898	2,464,743	2,466,617		5,844		5,844		2,472,898			0	47,425	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2014	MBS Paydown		82,375	82,375	65,179	67,393		12,799		12,799		82,375			0	790	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2014	MBS Paydown		61,208	61,208	46,901	51,582		1,396		1,396		61,208			0	605	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2014	MBS Paydown		85,922	85,922	66,643	85,922				0		85,922			0	1,601	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2014	MBS Paydown		127,186	127,186	92,528	111,508		2,136		2,136		127,186			0	4,965	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2014	MBS Paydown		169,556	169,556	160,654	165,563		2,171		2,171		169,556			0	3,309	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2014	MBS Paydown		80,717	80,717	74,941	77,797		1,705		1,705		80,717			0	799	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2014	MBS Paydown		65,656	65,656	64,917	64,947		330		330		65,656			0	1,470	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2014	MBS Paydown		245,970	245,970	245,970	245,558		7		7		245,970			0	5,778	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2014	MBS Paydown		356,694	356,694	361,201	359,189		(3,212)		(3,212)		356,694			0	12,123	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2014	MBS Paydown		102,449	102,449	109,877	105,542		(1,850)		(1,850)		102,449			0	2,365	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2014	MBS Paydown		78,650	78,650	73,046	73,937		679		679		78,650			0	914	06/26/2035	1FM
47102X AC 9	JANUS CAP GROUP 6.119 04/15/2014		04/15/2014	Maturity		2,000,000	2,000,000	1,997,820	1,999,987		95		95		2,000,000			0	61,190	04/15/2014	2FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2014	MBS Paydown		132,479	132,479	122,135	103,825		3,925		3,925		132,479			0	3,751	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2014	MBS Paydown		12,453	12,453	10,762	11,445		92		92		12,453			0	165	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2014	MBS Paydown		104,266	104,266	82,454	90,353		7,173		7,173		104,266			0	1,433	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2014	MBS Paydown		15	15	3	1		(0)		(0)		15			0	0	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2014	Pass-Through Loss		-	19,859	4,462	-		(28)		(28)		2,041		(2,041)	(2,041)	217	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/30/2014	Book Value Adjustment		-	-	-	2,959				0		(2,041)		2,041	2,041	-	01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2014	MBS Paydown		191	191	40	-				0		-		191	191	3	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2014	Pass-Through Loss		-	2,198	457	-				0		-			0	27	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/30/2014	Book Value Adjustment		-	-	-	0				0		191		(191)	(191)	-	01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		23,263	23,263	23,263	23,093		58		58		23,263			0	553	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2014	Pass-Through Loss		-	7,531	5,937	-		(166)		(166)		7,531		(7,531)	(7,531)	198	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2014	Book Value Adjustment		-	-	-	27,858				0		(7,531)		7,531	7,531	-	09/26/2036	6FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/26/2014	Pass-Through Loss		-	8,923	2,891	-		34		34		2,903		(2,903)	(2,903)	75	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/31/2014	Book Value Adjustment		-	-	-	4,999				0		(2,903)		2,903	2,903	-	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2014	MBS Paydown		18	18	6	0		0		0		18			0	0	01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2014	MBS Paydown		2,307	2,307	2,187	2,262		(1)		(1)		2,307			0	64	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2014	MBS Paydown		6,003	6,003	6,107	5,971		(0)		(0)		6,003			0	133	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		27,966	27,966	27,966	27,455		382		382		27,966			0	60	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2014	Pass-Through Loss		-	10,303	3,138	-		(12)		(12)		606		(606)	(606)	20	09/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/30/2014	Book Value Adjustment		-	-	-	602				0		(606)		606	606	-	09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2014	MBS Paydown		77,511	77,511	77,511	77,002		79		79		77,511			0	2,042	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2014	Pass-Through Loss		-	22,561	13,714	-		(253)		(253)		-			0	613	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2014	Pass-Through Loss		-	128	64	-		(8,144)		(8,144)		-			0	40	07/26/2037	6FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2014	MBS Paydown		11,970	11,970	11,970	11,970				0		11,970			0	147	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2014	Pass-Through Loss		-	3,817	1,170	-		(28)		(28)		3,817		(3,817)	(3,817)	44	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2014	Book Value Adjustment		-	-	-	13,227				0		(3,817)		3,817	3,817	-	05/21/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2014	MBS Paydown		14,935	14,935	14,935	14,851		(1,131)		(1,131)		14,935			0	238	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2014	Pass-Through Loss		-	30,602	17,821	-		(72)		(72)		19,736		(19,736)	(19,736)	539	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/30/2014	Book Value Adjustment		-	-	-	19,956				0		(19,736)		19,736	19,736	-	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2014	MBS Paydown		48,709	48,709	47,757	47,609		464		464		48,709			0	1,225	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/26/2014	Pass-Through Loss		-	9,318	2,798	-		(74)		(74)		9,318		(9,318)	(9,318)	185	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/31/2014	Book Value Adjustment		-	-	-	68,889				0		(9,318)		9,318	9,318	-	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2014	MBS Paydown		21,800	21,800	21,800	21,800		1,201		1,201		21,800			0	471	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2014	Pass-Through Loss		-	2,035	536	-		2		2		-			0	48	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/30/2014	Book Value Adjustment		-	-	-	449,530				0		-			0	-	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2014	MBS Paydown		63,508	63,508	63,508	63,415		(6)		(6)		63,508			0	1,910	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/31/2014	Book Value Adjustment		-	-	-	4				0		(4)		4	4	-	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2014	Pass-Through Loss		-	9,701	2,640	-				0		6		(6)	(6)	280	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2014	MBS Paydown		29,458	29,458	29,458	29,398		1,369		1,369		29,458			0	338	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		06/26/2014	MBS Paydown		55,562	55,562	51,726	52,206		2,062		2,062		55,562			0	915	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/26/2014	MBS Paydown		4	4	1	0		0		0		4			0	0	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/26/2014	Pass-Through Loss		-	1,708	287	-		5		5		-			0	27	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/30/2014	Book Value Adjustment		-	-	-	59,057				0		-			0	-	04/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		30,262	30,262	16,077	29,836		214		214		30,262			0	566	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		06/26/2014	MBS Paydown		36,487	36,487	36,487	36,428		10		10		36,487			0	815	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/26/2014	Pass-Through Loss		-	183	36	-		1		1		183		(183)	(183)	2	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/31/2014	Book Value Adjustment		-	-	-	109,566				0		(183)		183	183	-	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		20	20	4	7		0		0		20			0	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2014	MBS Paydown		43,317	43,317	42,099	39,874		459		459		43,317			0	1,033	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2014	MBS Paydown		15,561	15,561	15,561	15,468		7		7		15,561			0	505	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2014	Pass-Through Loss		-	5,342	4,197	-				0		-			0	160	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2014	MBS Paydown		54,471	54,471	54,471	54,203		18		18		54,471			0	1,695	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2014	Pass-Through Loss		-	18,699	17,377	-		(32)		(32)		-			0	538	02/26/2037	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		06/26/2014	MBS Paydown		90,570	90,570	81,101	90,570				0		90,570			0	1,712	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2014	Pass-Through Loss		-	12,719	3,938	-		393		393		12,719		(12,719)	(12,719)	235	11/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2014	Book Value Adjustment		-	-	-	955,810				0		(12,719)		12,719	12,719	-	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2014	MBS Paydown		6,290	6,290	6,290	6,265		21		21		6,290			0	182	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2014	Pass-Through Loss		-	5,511	1,016	-		(34)		(34)		5,511		(5,511)	(5,511)	171	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2014	Book Value Adjustment		-	-	-	19,968				0		(5,511)		5,511	5,511	-	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2014	MBS Paydown		13,090	13,090	13,090	13,090				0		13,090			0	294	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2014	MBS Paydown		65,287	65,287	65,287	65,159		11		11		65,287			0	1,895	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2014	Pass-Through Loss		-	10,755	10,698	-		(42)		(42)		-			0	288	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2014	MBS Paydown		54,908	54,908	54,908	54,554		134		134		54,908			0	1,685	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2014	Pass-Through Loss		-	3,541	3,011	-		(30)		(30)		-			0	93	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/30/2014	Book Value Adjustment		-	(1,844)	(1,569)	5,315				0		-			0	-	05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2014	MBS Paydown		86,025	86,025	86,025	85,944		6		6		86,025			0	2,555	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2014	Pass-Through Loss		-	1,845	1,372	-		(12)		(12)		-			0	58	09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2014	MBS Paydown		13,554	13,554	13,199	13,368		90		90		13,554			0	422	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/26/2014	Pass-Through Loss		-	5,426	1,029	-		(9)		(9)		5,426		(5,426)	(5,426)	136	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/30/2014	Book Value Adjustment		-	-	-	16,939				0		(5,426)		5,426	5,426	-	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/26/2014	MBS Paydown		0	0	0	0				0		0			0	-	04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		06/26/2014	MBS Paydown		141,217	141,217	141,217	140,624		255		255		141,217			0	3,877	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		02/26/2014	Pass-Through Loss		-	(330)	(283)	-				0		-			0	482	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2014	MBS Paydown		11,212	11,212	11,212	11,308		(4)		(4)		11,212			0	334	04/26/2036	2FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2014	Pass-Through Loss		-	6,008	2,685	-		(13)		(13)		3,749		(3,749)	(3,749)	170	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2014	Book Value Adjustment		-	-	-	3,924				0		(3,749)		3,749	3,749	-	04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2014	MBS Paydown		4,415	4,415	4,415	4,415				0		4,415			0	145	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2014	Pass-Through Loss		-	3,097	2,987	-		(7)		(7)		-			0	91	07/26/2036	5FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2014	MBS Paydown		28,120	28,120	28,120	27,878		(12)		(12)		28,120			0	859	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2014	Pass-Through Loss		-	9,402	2,425	-				0		-			0	297	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2014	MBS Paydown		9,717	9,717	9,795	9,693		(46)		(46)		9,717			0	298	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2014	Pass-Through Loss		-	2,819	2,842	-		(13)		(13)		-			0	86	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2014	MBS Paydown		15,675	15,675	15,912	15,603		10		10		15,675			0	462	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2014	Pass-Through Loss		-	9,683	9,829	-		(68)		(68)		-			0	272	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		06/26/2014	MBS Paydown		34,110	34,110	34,110	34,110				0		34,110			0	1,017	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2014	Pass-Through Loss		-	6,349	6,293	-		(18)		(18)		-			0	180	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2014	MBS Paydown		11,087	11,087	11,087	11,087				0		11,087			0	320	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2014	Pass-Through Loss		-	2,199	305	-		(23)		(23)		-			0	54	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2014	Book Value Adjustment		-	-	-	3,077				0		-			0	-	02/26/2036	1FM
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36		06/26/2014	MBS Paydown		110,583	110,583	48,285	106,107		7,667		7,667		110,583			0	2,482	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		04/26/2014	Pass-Through Loss		-	1,526	285	-		65		65		-			0	30	06/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		05/31/2014	Book Value Adjustment		-	-	-	143,005				0		-			0	-	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2014	MBS Paydown		1	1	0	0		0		0		1			0	0	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2014	MBS Paydown		54,757	54,757	54,757	54,757				0		54,757			0	246	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		06/26/2014	MBS Paydown		27,360	27,360	27,360	27,111		138		138		27,360			0	1,014	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2014	Pass-Through Loss		-	33,467	7,042	-		(476)		(476)		10,829		(10,829)	(10,829)	1,111	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/30/2014	Book Value Adjustment		-	-	-	10,829				0		(10,829)		10,829	10,829	-	03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2014	MBS Paydown		34,670	34,670	31,983	33,024		1,384		1,384		34,670			0	368	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/30/2014	Book Value Adjustment		-	-	-	1,938,814				0		-			0	-	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		405,315	405,315	380,996	397,639		1,331		1,331		405,315			0	12,623	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		06/18/2014	MBS Paydown		168,939	168,939	148,906	159,625		9,442		9,442		168,939			0	3,908	03/18/2051	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	R	05/15/2014	MBS Paydown		4,981	4,981	-	4,899		96		96		4,981			0	15	05/15/2021	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2014	Sinking Fund Redemption		65,001	65,001	64,188	64,394		27		27		65,001			0	2,015	10/01/2022	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2014	MBS Paydown		147,867	147,867	139,133	138,688		4,231		4,231		147,867			0	3,348	11/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2014	MBS Paydown		6,125	6,125	3,981	7,061		12		12		6,125			0	107	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2014	Pass-Through Loss		-	10,008	6,505	-		4		4		10,008		(10,008)	(10,008)	189	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/30/2014	Book Value Adjustment		-	-	-	1,235,607				0		(10,008)		10,008	10,008	-	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2014	MBS Paydown		14,145	14,145	12,306	12,441		86		86		14,145			0	328	07/25/2047	1FM
53079E AS 3	LIBERTY MUTUAL 7.30 06/15/14		06/15/2014	Maturity		3,000,000	3,000,000	3,018,236	2,978,572		47,488		47,488		3,000,000			0	109,500	06/15/2014	2FE
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		06/25/2014	MBS Paydown		71,584	71,584	73,374	73,016		(222)		(222)		71,584			0	1,669	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		05/25/2014	MBS Paydown		188,675	188,675	189,323	188,230		(74)		(74)		188,675			0	4,035	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2014	MBS Paydown		67,056	67,056	65,642	60,592		(43,470)		(43,470)		67,056			0	1,436	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2014	MBS Paydown		273,885	273,885	247,695	247,748		4,389		4,389		273,885			0	519	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2014	MBS Paydown		29,248	29,248	24,605	24,460		1,687		1,687		29,248			0	264	12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2014	MBS Paydown		5,446	5,446	5,594	5,446		(11)		(11)		5,446			0	227	04/01/2030	3AM
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		04/20/2014	MBS Paydown		117,074	117,074	118,830	117,876		(307)		(307)		117,074			0	3,659	10/20/2021	3AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		06/12/2014	MBS Paydown		20,254	20,254	20,017	20,165		63		63		20,254			0	461	07/12/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2014	MBS Paydown		43,015	43,015	29,143	27,249		5,352		5,352		43,015			0	658	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2014	MBS Paydown		113,907	113,907	103,762	102,114		3,677		3,677		113,907			0	1,785	07/25/2047	6FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2014	MBS Paydown		93,129	93,129	82,303	84,726		3,958		3,958		93,129			0	94	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2014	MBS Paydown		318,214	318,214	330,474	327,189		(10,404)		(10,404)		318,214			0	8,446	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2014	MBS Paydown		192,531	192,531	192,531	192,891		(1,030)		(1,030)		192,531			0	5,885	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2014	Pass-Through Loss		-	14,544	6,089	-		10		10		14,544		(14,544)	(14,544)	424	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/30/2014	Book Value Adjustment		-	-	-	2,362,824				0		(14,544)		14,544	14,544	-	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2014	MBS Paydown		335,298	335,298	330,308	332,910		2,080		2,080		335,298			0	5,424	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2014	MBS Paydown		5,514	5,514	3,033	3,510		541		541		5,514			0	11	05/25/2035	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2014	MBS Paydown		35,433	35,433	33,839	33,847		19		19		35,433			0	200	07/25/2043	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		06/25/2014	MBS Paydown		4,333	4,333	3,997	2,962		503		503		4,333			0	85	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2014	MBS Paydown		21,049	21,049	13,998	13,008		3,741		3,741		21,049			0	359	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2014	MBS Paydown		10,525	10,525	6,999	6,505		1,869		1,869		10,525			0	180	10/25/2036	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2014	MBS Paydown		52,436	52,436	48,700	51,335		555		555		52,436			0	1,062	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2014	MBS Paydown		90,154	90,154	290,016	86,317		3,687		3,687		90,154			0	128	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2014	MBS Paydown		5,726	5,726	5,729	5,840		(30)		(30)		5,726			0	117	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2014	Pass-Through Loss		-	8,823	8,825	-		(15)		(15)		-			0	204	03/25/2047	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2014	Sinking Fund Redemption		16,525	16,525	16,938	16,851		(10)		(10)		16,525			0	582	04/01/2022	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2014	MBS Paydown		51,140	51,140	39,314	41,150		3,288		3,288		51,140			0	110	07/25/2035	1FM
69331C AE 8	PG&E CORP 5 04/01/14		04/01/2014	Maturity		3,000,000	3,000,000	2,983,680	3,000,000		910		910		3,000,000			0	86,250	04/01/2014	2FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2014	MBS Paydown		44,914	44,914	43,764	43,774		25		25		44,914			0	402	09/25/2043	1FM
705006 AB 0	PEARSON PLC 5.70 06/01/2014	R	06/01/2014	Maturity		1,000,000	1,000,000	1,014,960	1,000,342		(856)		(856)		1,000,000			0	28,500	06/01/2014	2FE
744448 BX 8	PUB SERV COLO 15 5.50 04/01/2014		04/01/2014	Maturity		1,000,000	1,000,000	993,710	1,000,000		192		192		1,000,000			0	27,500	04/01/2014	1FE
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2014	Sinking Fund Redemption		49,885	49,885	48,359	49,288		515		515		49,885			0	1,600	06/01/2018	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2014	MBS Paydown		112,333	112,333	103,768	105,185		3,611		3,611		112,333			0	155	08/25/2046	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		06/25/2014	MBS Paydown		243,838	243,838	217,016	243,838				0		243,838			0	269	01/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2014	MBS Paydown		431,662	431,662	416,554	431,662				0		431,662			0	523	11/25/2036	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2014	MBS Paydown		115,915	115,915	115,191	115,321		101		101		115,915			0	2,860	10/26/2037	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		06/26/2014	MBS Paydown		0	0	0	2,058,561		0		0		0			0	0	10/26/2034	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		06/16/2014	MBS Paydown		266,452	266,452	250,132	259,399		14,464		14,464		266,452			0	6,126	08/16/2048	1FE
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		06/26/2014	MBS Paydown		143,306	143,306	145,455	143,275		(266)		(266)		143,306			0	2,324	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2014	MBS Paydown		-	11,352	5,113	21,918				0		-			0	-	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2014	Pass-Through Loss		-	26,547	11,958	-				0		-			0	-	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/30/2014	Book Value Adjustment		-	-	-	1,867,386				0		-			0	-	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		06/26/2014	MBS Paydown		169,859	169,859	173,256	169,320		388		388		169,859			0	4,105	03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2014	MBS Paydown		25,442	25,442	25,685	25,494		(120)		(120)		25,442			0	604	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2014	MBS Paydown		129,537	129,537	125,651	126,657		2,264		2,264		129,537			0	2,350	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2014	Pass-Through Loss		-	(3,860)	(2,681)	-		(0)		(0)		(3,860)		3,860	3,860	(114)	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/30/2014	Book Value Adjustment		-	-	-	1,349,644				0		3,860		(3,860)	(3,860)	-	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2014	MBS Paydown		77,466	77,466	74,755	75,409		1,595		1,595		77,466			0	834	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2014	MBS Paydown		114,228	114,228	109,945	108,832		1,324		1,324		114,228			0	1,627	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		06/15/2014	MBS Paydown		16,733	16,733	16,733	16,720		(3)		(3)		16,733			0	317	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2014	MBS Paydown		208,979	208,979	89,165	61,856				0		208,979			0	681	03/10/2037	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2014	Paydown		36,252	36,252	35,793	36,159		20		20		36,252			0	1,156	05/15/2017	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2014	MBS Paydown		14,745	14,745	10,616	10,944		2,098		2,098		14,745			0	240	09/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2014	Pass-Through Loss		-	1,381	1,381	-				0		-			0	24	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2014	MBS Paydown		24,427	24,427	24,425	13,922		992		992		24,427			0	553	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2014	MBS Paydown		12,441	12,441	12,435	11,556		49		49		12,441			0	323	04/25/2033	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		06/25/2014	MBS Paydown		79,796	79,796	73,113	77,439		1,627		1,627		79,796			0	1,444	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/27/2014	Suspense Ledger Adjustment		-	-	-	1,301,198		66		66		-			0	1,769	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2014	MBS Paydown		38,001	38,001	32,006	29,491		18		18		38,001			0	871	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2014	Pass-Through Loss		-	1,119	3,936	-				0		-			0	107	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/30/2014	Book Value Adjustment		3,165	-	-	1,301,198				0		-		3,165	3,165	-	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/27/2014	Suspense Ledger Adjustment		-	-	-	626,606		(31)		(31)		-			0	195	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2014	MBS Paydown		7,132	7,132	6,566	6,306		(16)		(16)		7,132			0	160	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2014	Pass-Through Loss		-	1,526	2,087	-				0		-			0	43	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/30/2014	Book Value Adjustment		562	-	-	626,606				0		-		562	562	-	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2014	MBS Paydown		30,561	30,561	31,526	31,174		(602)		(602)		30,561			0	701	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2014	MBS Paydown		25,069	25,069	25,649	25,429		(399)		(399)		25,069			0	661	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2014	MBS Paydown		8,107	8,107	7,625	7,627		5		5		8,107			0	95	03/25/2035	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2014	Suspense Ledger Adjustment		-	-	-	231,204		444		444		-			0	185	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/28/2014	Suspense Ledger Adjustment		-	-	-	231,204		444		444		-			0	290	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/27/2014	Suspense Ledger Adjustment		-	-	-	231,204		621		621		-			0	506	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2014	MBS Paydown		33,397	33,397	30,350	32,792		417		417		33,397			0	781	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2014	Pass-Through Loss		-	819	744	-				0		-			0	16	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/30/2014	Book Value Adjustment		4,927	-	-	462,408				0		-		4,927	4,927	-	10/25/2032	2FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2014	MBS Paydown		55,821	55,821	53,904	54,959		452		452		55,821			0	1,158	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2014	MBS Paydown		29,280	29,280	29,246	29,270		1		1		29,280			0	764	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2014	MBS Paydown		97,502	97,502	97,502	99,566		(364)		(364)		97,502			0	1,388	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2014	MBS Paydown		75,085	75,085	75,085	74,996		9		9		75,085			0	1,065	05/16/2044	1FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		06/25/2014	MBS Paydown		49,889	49,889	47,231	47,241		524		524		49,889			0	209	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		06/25/2014	MBS Paydown		31,394	31,394	30,972	30,975		65		65		31,394			0	270	09/25/2043	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2014	MBS Paydown		59,857	59,857	59,695	59,710		88		88		59,857			0	737	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2014	MBS Paydown		14,625	14,625	14,700	14,676		(6)		(6)		14,625			0	331	05/20/2041	3AM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2014	MBS Paydown		153,749	153,749	1,217,947	1,435,313		6,828		6,828		153,749			0	183	03/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2014	MBS Paydown		14,137	14,137	12,864	12,897		579		579		14,137			0	151	01/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2014	MBS Paydown		76,003	76,003	53,202	51,723		12,549		12,549		76,003			0	159	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2014	MBS Paydown		100,947	100,947	71,672	75,274		9,912		9,912		100,947			0	145	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2014	MBS Paydown		19,153	19,153	15,370	19,459		119		119		19,153			0	461	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2014	Pass-Through Loss		-	3,784	3,036	-				0		3,784		(3,784)	(3,784)	102	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/30/2014	Book Value Adjustment		-	-	-	2,169,636				0		(3,784)		3,784	3,784	-	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/20/2014	MBS Paydown		1,633,333	1,633,333	1,632,705	1,632,801		549		549		1,633,333			0	26,216	05/20/2027	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2014	MBS Paydown		72,500	72,500	72,550	72,546		(4)		(4)		72,500			0	855	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2014	MBS Paydown		37,500	37,500	37,484	37,485		1		1		37,500			0	243	11/20/2038	1FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2014	MBS Paydown		23,931	23,931	12,444	13,992		7,191		7,191		23,931			0	41	08/25/2038	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2014	MBS Paydown		1,450,000	1,450,000	1,450,000	1,449,998		1		1		1,450,000			0	28,331	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	05/15/2014	MBS Paydown		808,333	808,333	808,233	808,250		88		88		808,333			0	14,150	04/15/2027	1FE
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014		04/01/2014	Maturity		4,000,000	4,000,000	3,981,360	4,000,000		1,089		1,089		4,000,000			0	150,000	04/01/2014	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2014	MBS Paydown		20,673	20,673	20,673	20,658		(2)		(2)		20,673			0	574	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2014	MBS Paydown		37,448	37,448	38,838	38,729		(270)		(270)		37,448			0	811	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2014	MBS Paydown		50,000	50,000	49,994	49,995		0		0		50,000			0	877	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2014	MBS Paydown		30,528	30,528	30,528	30,528				0		30,528			0	556	07/15/2041	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2014	Sinking Fund Redemption		90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020	1
92553P AE 2	VIACOM INC 4.375 09/15/2014		04/03/2014	Make Whole Call		3,053,187	3,000,000	2,978,730	2,997,889		3,248		3,248		3,000,000		53,187	53,187	72,188	09/15/2014	2FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	04/23/2014	Sinking Fund Redemption		69,037	69,037	69,037	69,037		0		0		69,037			0	1,736	10/23/2023	2FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		06/15/2014	Sinking Fund Redemption		126,284	126,284	126,328	189,119		(126)		(126)		126,285			0	2,033	11/15/2015	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		7,872	7,872	5,970	5,443		237		237		7,872			0	23	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2014	Pass-Through Loss		-	4,324	3,278	-				0		-			0	13	07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		05/25/2014	MBS Paydown		9,977	9,977	6,884	6,735		1,530		1,530		9,977			0	57	10/25/2034	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2014	MBS Paydown		43,086	43,086	38,185	37,663		3,194		3,194		43,086			0	419	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2014	MBS Paydown		31,126	31,126	24,998	23,838		1,340		1,340		31,126			0	-	12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2014	MBS Paydown		20,946	20,946	19,427	19,524		867		867		20,946			0	535	09/25/2033	1FM
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		06/20/2014	MBS Paydown		82,902	82,902	82,902	82,858		15		15		82,902			0	773	08/20/2025	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2014	Sinking Fund Redemption		88,000	88,000	89,101	88,875		(885)		(885)		88,000			0	3,300	06/15/2027	2FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2014	Paydown		5,836	5,836	5,836	5,836				0		5,836			0	162	09/15/2031	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		06/15/2014	Paydown		6,792	6,792	6,792	6,792				0		6,792			0	189	10/15/2032	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2014	Paydown		5,558	5,558	5,558	5,558				0		5,558			0	154	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2014	Paydown		6,804	6,804	6,804	6,804				0		6,804			0	189	05/15/2034	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		06/15/2014	Paydown		4,540	4,540	4,540	4,540				0		4,540			0	126	10/15/2033	2
976656 CA 4	WISC ELEC POWER 6.00 04/01/2014		04/01/2014	Maturity		1,000,000	1,000,000	998,060	1,000,000		102		102		1,000,000			0	30,000	04/01/2014	1FE
3899999. Total Bonds - Industrial and Miscellaneous						81,692,619	82,409,263	81,843,861	124,791,579	0	1,000,537	0	1,000,537	0	81,606,384	0	86,236	86,236	2,031,207	XXX	XXX
8399997. Total Bonds - Part 4						82,552,643	83,269,287	82,850,486	125,797,019	0	998,747	0	998,747	0	82,466,407	0	86,236	86,236	2,050,730	XXX	XXX
8399999. Total Bonds						82,552,643	83,269,287	82,850,486	125,797,019	0	998,747	0	998,747	0	82,466,407	0	86,236	86,236	2,050,730	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
247361 70 2	DELTA AIR LINES INC		05/03/2007	Book Value Adjustment			XXX						0					0		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997 Total Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
9799999. Total Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						82,552,643	XXX	82,850,486	125,797,019	0	998,747	0	998,747	0	82,466,407	0	86,236	86,236	2,050,730	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2013	07/06/2014		4,346,633	1,631.8900	92,266			176,034	*#	176,034	74,553		(46,133)			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			348,767	*#	348,767	148,323		(87,927)			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			84,394	*#	84,394	23,904		(20,369)			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			278,607	*#	278,607	133,185		(67,692)			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			352,669	*#	352,669	170,421		(82,364)			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			91,493	*#	91,493	35,015		(18,659)			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			543,353	*#	543,353	259,704		(130,475)			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			2,678	*#	2,678	1,290		(615)			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			77,730	*#	77,730	30,589		(15,153)			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			410,098	*#	410,098	176,695		(99,977)			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			30,046	*#	30,046	12,981		(7,072)			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			59,103	*#	59,103	17,521		(12,275)			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			360,117	*#	360,117	172,594		(95,009)			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			67,917	*#	67,917	32,601		(17,105)			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			69,364	*#	69,364	24,695		(16,521)			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			466,722	*#	466,722	237,855		(114,489)			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			37,823	*#	37,823	19,341		(8,810)			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			80,083	*#	80,083	34,604		(14,906)			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			429,103	*#	429,103	211,080		(107,564)			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			97,616	*#	97,616	48,287		(23,493)			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			97,279	*#	97,279	39,126		(19,781)			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			441,092	*#	441,092	243,139		(116,979)			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			43,547	*#	43,547	24,050		(11,031)			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			90,336	*#	90,336	48,243		(17,642)			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			347,343	*#	347,343	195,146		(90,178)			1	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			41,946	*#	41,946	23,584		(10,826)			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			77,387	*#	77,387	43,848		(19,588)			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			33,274	*#	33,274	19,048		(8,228)			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			125,169	*#	125,169	71,755		(22,168)			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			322,413	*#	322,413	195,003		(96,137)			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			4,071	*#	4,071	2,472		(1,209)			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			112,004	*#	112,004	68,754		(32,763)			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			8,616	*#	8,616	5,327		(2,491)			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			92,358	*#	92,358	59,649		(21,273)			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			73,062	*#	73,062	48,485		(17,987)			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			293,822	*#	293,822	181,787		(91,915)			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			3,830	*#	3,830	2,963		(1,779)			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			92,265	*#	92,265	56,970		(28,007)			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			3,889	*#	3,889	3,589		(2,344)			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			74,430	*#	74,430	51,673		(20,097)			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			323,023	*#	323,023	209,242		(108,400)			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			4,703	*#	4,703	3,051		(1,568)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/23/2013	12/20/2014		2,595,561	1,718.3200	59,625			90,276	*#	90,276	58,677		(29,812)			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			8,535	*#	8,535	5,556		(2,798)			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		71,025	*#	71,025	47,739		(16,633)			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		135,767	*#	135,767	82,358		(38,149)			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		178,066	*#	178,066	108,177		(49,920)			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		90,939	*#	90,939	55,551		(25,278)			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		17,058	*#	17,058	10,475		(4,703)			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		66,833	*#	66,833	44,638		(15,853)			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		126,568	*#	126,568	75,943		(36,160)			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		116,737	*#	116,737	71,122		(32,582)			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		71,284	*#	71,284	43,196		(20,063)			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		8,413	*#	8,413	5,134		(2,343)			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		77,420	*#	77,420	51,405		(13,008)			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		167,828	*#	167,828	95,994		(35,917)			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		186,939	*#	186,939	107,268		(39,835)			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		95,869	*#	95,869	55,429		(20,220)			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		15,388	*#	15,388	9,018		(3,185)			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		71,252	*#	71,252	43,891		(13,681)			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		122,219	*#	122,219	65,258		(28,480)			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		115,267	*#	115,267	61,703		(26,782)			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		87,257	*#	87,257	47,037		(20,110)			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		8,764	*#	8,764	4,778		(1,993)			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		46,897	*#	46,897	21,672		(8,409)			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		117,946	*#	117,946	49,117		(22,943)			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		112,285	*#	112,285	47,129		(21,719)			1	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		58,500	*#	58,500	24,513		(11,329)			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		11,285	*#	11,285	4,745		(2,180)			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		53,165	*#	53,165	25,260		(9,302)			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		133,333	*#	133,333	56,276		(25,686)			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		158,743	*#	158,743	67,290		(30,484)			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		45,344	*#	45,344	19,313		(8,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		2,402,178	1,865.0900		43,701		72,466	*#	72,466	36,049		(7,283)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		4,215,975	1,865.0900		74,550		100,594	*#	100,594	38,469		(12,425)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		6,075,411	1,865.0900		114,792		155,689	*#	155,689	60,029		(19,132)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		817,210	1,865.0900		16,286		22,127	*#	22,127	8,555		(2,714)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		1,606,377	1,865.0900		34,486		47,158	*#	47,158	18,420		(5,748)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		1,314,376	1,865.0900		30,663		42,225	*#	42,225	16,673		(5,110)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2014	04/20/2015		1,961,519	1,864.8500		38,560		59,039	*#	59,039	26,905		(6,427)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	04/21/2014	04/20/2015		3,675,039	1,864.8500		68,856		88,675	*#	88,675	31,295		(11,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	04/21/2014	04/20/2015		8,400,390	1,864.8500		166,490		215,051	*#	215,051	76,310		(27,748)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		1,884,037	1,864.8500		42,044		55,272	*#	55,272	13,228					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		998,160	1,864.8500		22,887		32,056	*#	32,056	9,169					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/07/2014	05/06/2015		2,430,081	1,867.7200		48,388		74,744	*#	74,744	30,388		(4,032)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		4,454,354	1,867.7200		81,993		105,309	*#	105,309	30,149		(6,833)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		5,655,667	1,867.7200		111,435		143,633	*#	143,633	41,484		(9,286)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		1,060,742	1,867.7200		22,019		28,468	*#	28,468	8,284		(1,835)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		1,871,370	1,867.7200		40,018		51,826	*#	51,826	15,143		(3,335)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		1,853,602	1,867.7200		45,950		59,972	*#	59,972	17,851		(3,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/21/2014	05/20/2015		2,036,637	1,872.8300		42,476		61,078	*#	61,078	22,141		(3,540)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		3,391,668	1,872.8300		64,761		82,137	*#	82,137	22,773		(5,397)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		7,132,849	1,872.8300		143,774		182,961	*#	182,961	51,168		(11,981)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		1,714,244	1,872.8300		37,739		48,313	*#	48,313	13,719		(3,145)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		1,489,214	1,872.8300		40,482		52,349	*#	52,349	15,241		(3,374)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/09/2014	06/06/2015		2,089,687	1,949.4400		39,930		40,376	*#	40,376	446					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/09/2014	06/06/2015		4,207,908	1,949.4400		76,261		75,315	*#	75,315	(946)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		7,348,430	1,949.4400		147,199		145,611	*#	145,611	(1,589)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		1,034,715	1,949.4400		21,353		21,150	*#	21,150	(203)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		1,282,163	1,949.4400		29,774		29,576	*#	29,576	(199)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	06/23/2014	06/20/2015		1,352,926	1,962.8700		24,496		24,343	*#	24,343	(153)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		4,738,928	1,962.8700		87,083		83,949	*#	83,949	(3,134)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		4,632,169	1,962.8700		89,888		86,747	*#	86,747	(3,142)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/23/2014	06/20/2015		3,146,704	1,962.8700		64,253		62,052	*#	62,052	(2,201)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/23/2014	06/20/2015		2,207,969	1,962.8700		52,621		51,075	*#	51,075	(1,546)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										3,523,214	3,717,794	0	11,838,112	XXX	11,838,112	5,518,581	0	(2,501,879)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										3,523,214	3,717,794	0	11,838,112	XXX	11,838,112	5,518,581	0	(2,501,879)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										3,523,214	3,717,794	0	11,838,112	XXX	11,838,112	5,518,581	0	(2,501,879)	0	0	XXX	XXX
0429999. Total-Purchased Options										3,523,214	3,717,794	0	11,838,112	XXX	11,838,112	5,518,581	0	(2,501,879)	0	0	XXX	XXX
1409999. Total-Hedging Other										3,523,214	3,717,794	0	11,838,112	XXX	11,838,112	5,518,581	0	(2,501,879)	0	0	XXX	XXX
1449999. TOTAL										3,523,214	3,717,794	0	11,838,112	XXX	11,838,112	5,518,581	0	(2,501,879)	0	0	XXX	XXX

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

NONE

(a) **Code** **Description of Hedged Risk(s)**

Code	Description of Hedged Risk(s)

NONE

(b) **Code** **Financial or Economic Impact of the Hedge at the End of the Reporting Period**

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		1,471,375		1,471,375	1,471,375		1,471,375		0
BARCLAYS	Y	N		1,790,944		1,790,944	1,790,944		1,790,944		0
BNP PARIBAS NEW YORK	Y	N		2,008,547		2,008,547	2,008,547		2,008,547		0
CREDIT SUISSE	Y	N		4,077,598		4,077,598	4,077,598		4,077,598		0
MORGAN STANLEY	Y	N		1,808,441		1,808,441	1,808,441		1,808,441		0
ROYAL BANK OF CANADA	Y	N		597,825		597,825	597,825		597,825		0
WELLS FARGO	Y	N		83,382		83,382	83,382		83,382		0
0299999. Total NAIC 1 Designation			0	11,838,112	0	11,838,112	11,838,112	0	11,838,112	0	0
0999999. Totals			0	11,838,112	0	11,838,112	11,838,112	0	11,838,112	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)	3,700,000	3,700,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	620,000	620,000	XXX		
0299999. Totals				4,320,000	4,320,000	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(933,051)	(3,647,858)	(1,858,429)	XXX
The Bank of New York Mellon	New York, NY		0.010		1	87,294	23,892	48,713	XXX
The Neighborhood National Bank	National City, CA		0.400	101	34	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	101	35	(745,757)	(3,523,966)	(1,709,716)	XXX
0399999. Total Cash on Deposit		XXX	XXX	101	35	(745,757)	(3,523,966)	(1,709,716)	XXX
0599999. Total Cash		XXX	XXX	101	35	(745,757)	(3,523,966)	(1,709,716)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE