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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 02/09/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL 60062-6127 (City or Town, State and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Web Site Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	MARIO RIZZO
Secretary	MARY JOVITA McGINN	Chief Financial Officer	STEVEN EMIL SHEBIK #

OTHER

DONALD JOHN BAILEY, President Emerging Businesses	ANURAG CHANDRA, Executive Vice President	DOGAN CIVGIN, President and Chief Executive Officer Allstate Financial
JAMES DAVID DeVRIES, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President	SANJAY GUPTA, # Executive Vice President
SUREN GUPTA, Executive Vice President	WILLIAM GUY HILL, JR., Executive Vice President	SUSAN LeSUEUR LEES, # Executive Vice President
CHARLES NELSON PAUL, Senior Group Vice President	SAMUEL HENRY PILCH,* Senior Group Vice President	MICHAEL JOHN ROCHE, Executive Vice President
STEVEN PAUL SORENSON, Executive Vice President	STEVEN CARL VERNEY, # Executive Vice President	JOAN HELENA WALKER, Executive Vice President
MATTHEW EVAN WINTER, President Allstate Auto, Home and Agencies		

DIRECTORS OR TRUSTEES

DONALD JOHN BAILEY	DOGAN CIVGIN	JAMES DAVID DeVRIES
JUDITH PEPPLE GREFFIN	SANJAY GUPTA #	SUREN GUPTA
SUSAN LeSUEUR LEES #	STEVEN EMIL SHEBIK #	STEVEN CARL VERNEY #
JOAN HELENA WALKER	THOMAS JOSEPH WILSON, II	MATTHEW EVAN WINTER

State of Illinois
County of Cook SS:

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.

THOMAS JOSEPH WILSON, II President and Chief Executive Officer	MARY JOVITA McGINN Secretary	MARIO RIZZO Treasurer

Subscribed and sworn to before me this
9TH day of NOVEMBER 2012

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.....

LINDA SCHMITZ
NOTARY
9/22/2016

*Person having charge of the accounts and finances of the insurer

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	23,012,280,703		23,012,280,703	21,747,558,999
2. Stocks:				
2.1 Preferred stocks	74,790,574		74,790,574	93,012,737
2.2 Common stocks	8,182,992,375	3,844,988	8,179,147,387	8,837,252,872
3. Mortgage loans on real estate:				
3.1 First liens	496,695,946		496,695,946	472,517,367
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	321,809,998		321,809,998	322,771,188
4.2 Properties held for the production of income (less $ ..... encumbrances)	881,238		881,238	
4.3 Properties held for sale (less $ ..... encumbrances)				10,704,609
5. Cash ($ (553,837,939)), cash equivalents ($ 381,080,629) and short-term investments ($ 40,334,066)	(132,423,244)		(132,423,244)	(394,359,784)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	4,933,366		4,933,366	4,082,304
8. Other invested assets	3,992,831,073	10,665,939	3,982,165,134	3,683,955,789
9. Receivables for securities	142,757,251		142,757,251	131,810,665
10. Securities lending reinvested collateral assets	9,801,724		9,801,724	
11. Aggregate write-ins for invested assets				21,135,333
12. Subtotals, cash and invested assets (Lines 1 to 11)	36,107,351,005	14,510,927	36,092,840,078	34,930,442,079
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	255,658,847	19,011	255,639,836	226,969,949
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	940,463,041	10,738,346	929,724,695	887,855,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,069,247,234	2,743,873	3,066,503,361	2,968,126,035
15.3 Accrued retrospective premiums	26,223,608	255,954	25,967,654	25,718,103
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	57,265,424		57,265,424	54,374,246
16.2 Funds held by or deposited with reinsured companies	751,486	140,095	611,390	677,681
16.3 Other amounts receivable under reinsurance contracts				56
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,611,309,889	294,338,301	1,316,971,588	1,476,875,081
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	262,286,951	235,073,671	27,213,279	34,728,676
21. Furniture and equipment, including health care delivery assets ($ .....)	205,440,861	205,440,861		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	157,236,911	4,754,503	152,482,408	159,502,195
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	358,581,511	69,772,066	288,809,445	257,773,696
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,051,816,766	837,787,609	42,214,029,158	41,023,043,030
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	43,051,816,766	837,787,609	42,214,029,158	41,023,043,030
DETAILS OF WRITE-INS				
1101. Securities lending collateral				16,520,333
1102. Derivatives collateral				4,615,000
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				21,135,333
2501. Cash surrender value of COLI	230,689,857		230,689,857	215,503,946
2502. Accounts receivable	50,958,773	18,764,752	32,194,021	37,171,083
2503. Prepaid assessments	54,684,545	30,892,312	23,792,233	2,556,999
2598. Summary of remaining write-ins for Line 25 from overflow page	22,248,336	20,115,002	2,133,333	2,541,667
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	358,581,511	69,772,066	288,809,445	257,773,696

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,011,087,930)	11,737,038,834	11,929,026,841
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,529,630	1,402,482
3.	Loss adjustment expenses	3,031,855,501	3,155,471,434
4.	Commissions payable, contingent commissions and other similar charges	160,739,530	146,289,988
5.	Other expenses (excluding taxes, licenses and fees)	801,351,019	843,509,652
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,251,416	67,899,307
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	196,529,531	55,916,530
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 196,062,806 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	8,738,137,234	8,426,864,967
10.	Advance premium	258,771,982	241,702,127
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	230,382	207,129
13.	Funds held by company under reinsurance treaties	3,196,248	2,982,087
14.	Amounts withheld or retained by company for account of others	26,074,760	28,811,127
15.	Remittances and items not allocated	31,970,885	14,943,875
16.	Provision for reinsurance	53,093,150	49,202,432
17.	Net adjustments in assets and liabilities due to foreign exchange rates		4,445
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	142,810,715	79,416,480
20.	Derivatives	4,785,167	2,295,095
21.	Payable for securities	349,677,080	238,485,430
22.	Payable for securities lending	253,528,718	199,436,538
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	392,634,169	412,508,356
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,248,205,953	25,896,376,325
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,248,205,953	25,896,376,325
29.	Aggregate write-ins for special surplus funds	16,084,999	397,845,208
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,463,087,053	4,459,545,389
35.	Unassigned funds (surplus)	11,482,451,153	10,265,076,109
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	15,965,823,205	15,126,666,705
38.	Totals (Page 2, Line 28, Col. 3)	42,214,029,158	41,023,043,030
	DETAILS OF WRITE-INS		
2501.	Accounts payable	181,190,578	209,381,034
2502.	Reserve for uncashed checks	160,937,750	149,438,942
2503.	Deferred gain on intercompany asset transfers	41,424,446	44,750,529
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,081,395	8,937,852
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	392,634,169	412,508,356
2901.	SCOR retroactive reinsurance account	14,250,761	14,266,570
2902.	Deferred gain on sale/leaseback	1,834,238	
2903.	Incremental deferred tax asset		383,578,638
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	16,084,999	397,845,208
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 6,257,524,365)	6,310,373,816	6,706,878,077	8,871,201,570
	1.2 Assumed (written $ 12,379,771,636)	12,005,625,599	11,119,039,390	15,021,487,263
	1.3 Ceded (written $ 373,422,400)	363,149,902	371,125,391	490,330,640
	1.4 Net (written $ 18,263,873,602)	17,952,849,513	17,454,792,076	23,402,358,193
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 10,461,675,474):			
	2.1 Direct	3,075,766,003	4,402,586,031	5,609,936,003
	2.2 Assumed	7,228,823,738	8,089,552,883	10,198,960,408
	2.3 Ceded	103,958,610	273,561,266	537,390,384
	2.4 Net	10,200,631,131	12,218,577,648	15,271,506,027
3.	Loss adjustment expenses incurred	2,066,650,904	2,396,858,682	3,083,362,366
4.	Other underwriting expenses incurred	4,840,228,060	4,479,709,108	6,040,306,759
5.	Aggregate write-ins for underwriting deductions		(113,588)	(113,588)
6.	Total underwriting deductions (Lines 2 through 5)	17,107,510,095	19,095,031,850	24,395,061,563
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	845,339,418	(1,640,239,774)	(992,703,371)
	INVESTMENT INCOME			
9.	Net investment income earned	853,291,898	890,067,971	1,164,530,936
10.	Net realized capital gains (losses) less capital gains tax of $ 29,497,237	118,817,826	(109,180,000)	(101,040,911)
11.	Net investment gain (loss) (Lines 9 + 10)	972,109,724	780,887,971	1,063,490,025
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 57,910,230)	(57,910,230)	(65,637,816)	(83,357,932)
13.	Finance and service charges not included in premiums	185,406,146	199,100,473	259,514,484
14.	Aggregate write-ins for miscellaneous income	(1,626,993)	(2,669,144)	(5,816,017)
15.	Total other income (Lines 12 through 14)	125,868,923	130,793,514	170,340,535
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,943,318,065	(728,558,289)	241,127,189
17.	Dividends to policyholders			(90,985)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,943,318,065	(728,558,289)	241,218,174
19.	Federal and foreign income taxes incurred	414,790,871	(194,265,170)	18,262,740
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,528,527,194	(534,293,119)	222,955,435
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,126,666,705	15,383,815,113	15,383,815,113
22.	Net income (from Line 20)	1,528,527,194	(534,293,119)	222,955,435
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 195,933,724	523,123,683	94,442,943	46,730,774
25.	Change in net unrealized foreign exchange capital gain (loss)	5,199,092	(9,089,897)	16,426,782
26.	Change in net deferred income tax	362,166,315	(45,543,497)	411,714,526
27.	Change in nonadmitted assets	41,498,464	(48,638,491)	222,247,026
28.	Change in provision for reinsurance	(3,890,718)	(1,196,319)	1,846,911
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles		52,373,841	52,373,841
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	3,541,664	(636,402)	221,541,944
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,239,264,793)	(638,000,000)	(838,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(381,744,400)	87,200,404	(614,985,647)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	839,156,500	(1,043,380,537)	(257,148,408)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,965,823,205	14,340,434,576	15,126,666,705
	DETAILS OF WRITE-INS			
0501.	2008 NC private passenger auto escrow		(113,588)	(113,588)
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)		(113,588)	(113,588)
1401.	Allocated share of loss on sale of fixed assets	(1,735,556)	(1,532,435)	(4,169,205)
1402.	Retroactive reinsurance gain	334,007	(877,207)	(1,279,652)
1403.	Fines and penalties	(221,825)	(518,661)	(619,704)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(3,618)	259,159	252,544
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,626,993)	(2,669,144)	(5,816,017)
3701.	Incremental deferred tax asset	(381,744,400)	87,200,404	190,780,722
3702.	Pension liability transferred to affiliate			(1,589,904,269)
3703.	Additional minimum pension liability			784,137,900
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(381,744,400)	87,200,404	(614,985,647)

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	18,142,770,685	17,557,468,656	23,470,517,892
2. Net investment income	893,103,059	839,228,896	1,124,061,634
3. Miscellaneous income	125,868,923	130,793,514	170,340,535
4. Total (Lines 1 to 3)	19,161,742,667	18,527,491,066	24,764,920,061
5. Benefit and loss related payments	10,395,440,437	11,772,331,467	15,177,896,813
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	7,057,641,278	6,782,753,387	9,133,629,727
8. Dividends paid to policyholders			(90,985)
9. Federal and foreign income taxes paid (recovered) net of $ 29,497,237 tax on capital gains (losses)	303,675,107	171,150,944	46,852,848
10. Total (Lines 5 through 9)	17,756,756,822	18,726,235,798	24,358,288,403
11. Net cash from operations (Line 4 minus Line 10)	1,404,985,844	(198,744,732)	406,631,658
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,285,250,030	12,866,042,068	15,693,346,217
12.2 Stocks	1,787,987,268	1,199,704,404	1,587,422,709
12.3 Mortgage loans	23,247,573	4,068,052	4,856,477
12.4 Real estate	5,869,440		
12.5 Other invested assets	943,184,018	418,475,503	1,143,701,701
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(42,772)	318,539	94,993
12.7 Miscellaneous proceeds	92,738,086	411,894,906	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,138,233,644	14,900,503,472	18,429,422,098
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,450,245,575	11,896,650,471	14,843,312,935
13.2 Stocks	524,915,060	1,168,007,057	1,530,786,039
13.3 Mortgage loans	47,450,538	364,718,373	461,959,613
13.4 Real estate	18,823,401	29,565,093	49,282,254
13.5 Other invested assets	1,079,525,158	731,973,434	1,501,487,646
13.6 Miscellaneous applications			99,841,396
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,120,959,732	14,190,914,427	18,486,669,882
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	17,273,911	709,589,045	(57,247,784)
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	3,541,664	(636,402)	221,541,944
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,239,264,793	638,000,000	838,000,000
16.6 Other cash provided (applied)	75,399,914	353,255,961	306,080,738
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,160,323,215)	(285,380,441)	(310,377,318)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	261,936,540	225,463,871	39,006,556
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(394,359,784)	(433,366,340)	(433,366,340)
19.2 End of period (Line 18 plus Line 19.1)	(132,423,244)	(207,902,469)	(394,359,784)

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

20.0001. Proceeds from bonds sold, matured, or repaid	98,773,713	63,947,179	53,543,385
20.0002. Proceeds from bonds sold, matured, or repaid - asset transfer		16,989,262	
20.0003. Proceeds from equities sold	395,241,882	323,762,909	19,905,673
20.0004. Proceeds from mortgage loans sold			3,732,212
20.0005. Proceeds from other assets sold	343,109,689	35,353,953	142,590,631
20.0006. Proceeds from other assets sold - charitable contribution		11,902,116	
20.0007. Proceeds from equities sold - charitable contribution		4,972,500	
20.0008. Proceeds from mortgage loans sold - asset transfer		3,732,212	
20.0009. Cost of bonds acquired	98,773,713	488,858,119	470,923,424

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

20.0010. Cost of equities acquired	313,850,469	343,068,484	291,384,141
20.0011. Cost of mortgage loans acquired			43,845,000
20.0012. Cost of other assets acquired	50,592,226	204,857,840	577,860,825
20.0013. Sponsorship change of pension plans			181,313,746
20.0014. Cost of other assets acquired - asset transfer		20,721,474	
20.0015. Cost of other assets acquired - capital contribution		4,151,333	
20.0016. Dividends to stockholders	376,264,793		

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2011 Annual Statement ("Annual Statement") notes: 1(B, C), 2-4, 5(A2, A4-A12, B, C, E1, E2, E4, E5, F, G), 6-8, 9(B, E, F), 10(E-L), 11, 12, 13(1-3, 5-8, 11-13), 14, 15, 16(Derivative financial instruments), 17(A, B1, B3-B6), 18, 19, 21(A-F, G1, G2, G4), 23(A, B, D-H), 24 and 26-36A.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first nine months of 2012 were 4.05% and 4.75%. The minimum and maximum lending rates for new mortgage loans in 2011 were 3.40% and 5.02%. All new mortgage loans were commercial.

3. For loans acquired during the first nine months of 2012, the maximum percentage of any one loan to the value of security at the time of the loan was 69.7%. For loans acquired during 2011, the maximum percentage of any one loan to the value of security at the time of the loan was 82.0%.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from external sources and internal estimates.

2. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized other-than-temporary impairments ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2012				2011			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 109	$ -	$ (3)	$ 83	$ 157	$ -	$ (13)	$ 109
Intent to sell	30	(18)	-	12	40	(10)	-	30
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	98	(1)	-	99	72	(1)	-	71
Total 1st Quarter	$ 237	$ (19)	$ (3)	$ 194	$ 269	$ (11)	$ (13)	$ 210
2nd Quarter								
Non-interest related	$ 98	$ -	$ (3)	$ 77	$ 174	$ -	$ (7)	$ 137
Intent to sell	3	-	-	3	22	(2)	-	19
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	51	-	-	49	81	(2)	(1)	81
Total 2nd Quarter	$ 152	$ -	$ (3)	$ 129	$ 277	$ (4)	$ (8)	$ 237
3rd Quarter								
Non-interest related	$ 74	$ -	$ (3)	$ 59	$ 181	$ -	$ (17)	$ 127
Intent to sell	-	-	-	-	19	(2)	-	17
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	13	-	-	13	90	(2)	(1)	87
Total 3rd Quarter	$ 87	$ -	$ (3)	$ 72	$ 290	$ (4)	$ (18)	$ 231
4th Quarter								
Non-interest related					$ 150	$ -	$ (8)	$ 107
Intent to sell					27	(1)	-	27
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					160	(2)	(2)	156
Total 4th Quarter					$ 337	$ (3)	$ (10)	$ 290
Year-to-date		$ (19)	$ (9)			$ (22)	$ (49)	

3. The following loan-backed and structured securities were OTTI at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)				Recognized OTTI			
Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustments	Present Value of Projected Cash Flows	Interest	Non-Interest	Amortized Cost after OTTI Adjustments	Fair Value
1st Quarter 2012	02151LAA4	$ 6	$ 6	$ -	$ -	$ 6	$ 4
	12544TAB0	7	7	-	-	7	7
	12544TAC8	7	7	-	-	7	8
	126670QS0	6	6	-	-	6	5
	126673DR0	6	5	-	(1)	5	2

NOTES TO FINANCIAL STATEMENTS

	126673ZX3	2	2	-	-	2	2
	17025AAF9	8	8	-	-	8	8
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629QAG1	8	8	-	-	8	6
	46629QAH9	-	-	-	-	-	-
	46629QAJ5	-	-	-	-	-	-
	65537MAC0	11	11	-	-	11	7
	69121PDE0	4	4	-	-	4	3
	73316PBT6	1	1	-	-	1	1
	73316PJE1	10	10	-	-	10	6
	74957VAM1	7	7	-	-	7	7
	749581AJ3	4	4	-	-	4	4
	759950FX1	9	9	-	-	9	8
	759950GV4	9	8	-	(1)	8	5
	92926WAB3	2	2	-	-	2	2
	93362YAE2	1	-	-	(1)	-	1
Total 1st Quarter 2012		$ 116	$ 113	$ -	$ (3)	$ 113	$ 91
2nd Quarter 2012	040104MY4	$ 6	$ 6	$ -	$ -	$ 6	$ 3
	12638PBV0	2	2	-	-	2	2
	12666RAF7	3	3	-	-	3	2
	126670QS0	5	5	-	-	5	5
	126673DR0	5	5	-	-	5	3
	126673ZW5	3	3	-	-	3	2
	126673ZX3	2	2	-	-	2	2
	161630BD9	3	3	-	-	3	3
	225470M42	4	3	-	(1)	3	3
	25151EAA1	1	1	-	-	1	2
	46630MAG7	1	1	-	-	1	1
	46630PAZ8	2	2	-	-	2	2
	52524VAL3	2	1	-	(1)	1	4
	61749GAC6	5	5	-	-	5	3
	61750YAA7	-	-	-	-	-	-
	64015@AB3	1	1	-	-	1	1
	64015@AD9	1	1	-	-	1	1
	65537MAC0	11	11	-	-	11	7
	69121PDE0	3	3	-	-	3	2
	73316PBT6	1	1	-	-	1	-
	73316PJE1	10	9	-	(1)	9	5
	759950FX1	9	9	-	-	9	8
	759950GV4	8	8	-	-	8	5
	7609854U2	3	3	-	-	3	3
	86359DSR9	12	12	-	-	12	13
Total 2nd Quarter 2012		$ 103	$ 100	$ -	$ (3)	$ 100	$ 82
3rd Quarter 2012	02151LAA4	$ 6	$ 6	$ -	$ -	$ 6	$ 4
	12544VAD1	2	2	-	-	2	3
	12666RAF7	3	3	-	-	3	3
	126670QS0	4	4	-	-	4	4
	126673DR0	5	4	-	(1)	4	3
	126673ZW5	2	2	-	-	2	1
	126673ZX3	1	1	-	-	1	1
	17025AAF9	7	7	-	-	7	8
	46629QAG1	8	8	-	-	8	6
	64015@AB3	1	1	-	-	1	1
	64015@AD9	1	1	-	-	1	1
	69121PDE0	3	3	-	-	3	2
	69763NAC5	1	1	-	-	1	1
	73316PBT6	1	1	-	-	1	-
	73316PJE1	9	8	-	(1)	8	6
	759950FX1	9	9	-	-	9	7
	759950GV4	8	7	-	(1)	7	5
	7609854U2	3	3	-	-	3	3
Total 3rd Quarter 2012		$ 74	$ 71	$ -	$ (3)	$ 71	$ 59
2012 Year-to-date				$ -	$ (9)		
1st Quarter 2011	00441YAC6	$ 6	$ 5	$ -	$ (1)	$ 5	$ 5
	00442BAD3	3	3	-	-	3	2
	00442BAE1	13	13	-	-	13	7
	02151LAA4	10	9	-	(1)	9	6
	05948KF95	7	7	-	-	7	7
	126673WG3	1	1	-	-	1	1
	126673WH1	1	1	-	-	1	1
	126673WJ7	-	-	-	-	-	-
	126673ZW5	7	7	-	-	7	2
	126673ZX3	3	3	-	-	3	2
	126673ZY1	1	1	-	-	1	1
	126685CZ7	9	8	-	(1)	8	7
	14983AAA7	1	1	-	-	1	-
	152314DP2	2	2	-	-	2	2
	22944BAK4	-	-	-	-	-	-
	46629QAG1	10	9	-	(1)	9	7
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	6	6	-	-	6	6
	52520MDR1	9	9	-	-	9	9
	52524VAL3	14	7	-	(7)	7	10
	576449AB8	6	6	-	-	6	3
	61749GAC6	8	8	-	-	8	5
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	11	10	-	(1)	10	5
	748351AR4	4	4	-	-	4	2

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	74957VAM1	9	9	-	-	9	9
	75156VAB1	1	1	-	-	1	1
	86364CAB8	-	-	-	-	-	-
	92926WAB3	1	1	-	-	1	1
Total 1st Quarter 2011		$ 157	$ 144	$ -	$ (13)	$ 144	$ 109
2nd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	13	12	-	(1)	12	6
	02151LAA4	8	8	-	-	8	5
	05948KF95	7	7	-	-	7	6
	12544VAD1	4	4	-	-	4	4
	126685CZ7	7	7	-	-	7	7
	14983AAA7	-	-	-	-	-	-
	225470M42	7	6	-	(1)	6	7
	225470QV8	1	1	-	-	1	-
	32052JAA6	7	7	-	-	7	7
	46629CAM9	16	15	-	(1)	15	16
	52520MDR1	9	9	-	-	9	8
	52524VAL3	5	5	-	-	5	9
	576449AB8	6	5	-	(1)	5	3
	61749GAC6	8	7	-	(1)	7	4
	61750SAE2	10	10	-	-	10	4
	643528AB8	4	4	-	-	4	4
	65537MAC0	13	12	-	(1)	12	8
	73316PBT6	1	1	-	-	1	1
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950GV4	8	8	-	-	8	6
	7609854U2	4	4	-	-	4	4
	83612LAE9	-	-	-	-	-	-
	86359DSR9	15	14	-	(1)	14	14
	86359PAD2	3	3	-	-	3	1
	92926WAB3	1	1	-	-	1	1
	94985AAA7	7	6	-	(1)	6	7
	94985RAQ5	10	10	-	-	10	10
Total 2nd Quarter 2011		$ 190	$ 182	$ -	$ (8)	$ 182	$ 154
3rd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	8	7	-	(1)	7	5
	04013BAB8	3	3	-	-	3	2
	126670QS0	6	6	-	-	6	6
	126673ZW5	7	3	-	(4)	3	2
	126673ZX3	3	2	-	(1)	2	2
	126673ZY1	1	1	-	-	1	1
	126673ZZ8	-	-	-	-	-	-
	126685CZ7	7	6	-	(1)	6	5
	17309RAA0	12	11	-	(1)	11	11
	17310NAH1	4	4	-	-	4	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	6	5	-	(1)	5	5
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	14	14	-	-	14	14
	46629QAG1	9	8	-	(1)	8	6
	46629QAH9	-	-	-	-	-	-
	46630LAH7	5	2	-	(3)	2	1
	46630LAJ3	1	-	-	(1)	-	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	3	3	-	-	3	3
	52524VAL3	5	4	-	(1)	4	8
	576449AB8	6	5	-	(1)	5	2
	59020UH32	6	6	-	-	6	7
	61750SAE2	10	9	-	(1)	9	4
	65537MAC0	11	11	-	-	11	6
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950FX1	10	10	-	-	10	9
	76110VTA6	4	4	-	-	4	3
	86359PAD2	2	1	-	(1)	1	1
	94985AAA7	6	6	-	-	6	6
Total 3rd Quarter 2011		$ 187	$ 169	$ -	$ (18)	$ 169	$ 132
4th Quarter 2011	00442BAD3	3	3	-	-	3	1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	7	6	-	(1)	6	4
	12543PAK9	7	6	-	(1)	6	7
	12544TAB0	8	8	-	-	8	8
	12544TAC8	8	8	-	-	8	8
	12544VAD1	3	3	-	-	3	3
	126670QS0	6	6	-	-	6	5
	126673ZW5	3	3	-	-	3	2
	126673ZX3	2	2	-	-	2	2
	126685AB2	2	2	-	-	2	1
	126685CZ7	5	5	-	-	5	5
	17310NAH1	4	1	-	(3)	1	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	5	4	(1)	(1)	3	4
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	13	12	-	(1)	12	13
	46629QAG1	8	8	-	-	8	6

NOTES TO FINANCIAL STATEMENTS

46629QAH9	-	-	-	-	-	-
46630LAH7	2	1	-	(1)	1	1
46630LAJ3	-	-	-	-	-	-
46630MAG7	1	1	-	-	1	1
576449AB8	5	5	-	-	5	2
61751JAF8	5	5	-	-	5	5
643528AB8	4	4	-	-	4	3
65537MAC0	11	11	-	-	11	6
69121PDE0	4	4	-	-	4	3
73316PBT6	1	1	-	-	1	-
74957VAM1	8	8	-	-	8	7
749581AH7	12	11	(1)	(1)	10	10
759950FX1	10	10	-	-	10	9
759950GV4	8	8	-	-	8	4
76110VTA6	4	3	-	(1)	3	2
93363DAE7	1	1	-	-	1	1
94986AAE8	4	4	-	-	4	4
Total 4th Quarter 2011	$ 184	$ 174	(2)	(10)	$ 172	$ 138
2011 Year-to-date			$ (2)	$ (49)		

4. The following table provides the aggregate fair value and unrealized losses for all impaired (fair value is less than cost or amortized cost) loan-backed and structured securities for which an OTTI has not been recognized in earnings as a realized loss by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)	September 30, 2012		December 31, 2011	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 184	$ (3)	$ 954	$ (10)
12 months or more	528	(66)	570	(200)
Total	$ 712	$ (69)	$ 1,524	$ (210)

5. See Note 1, Part C - Investments in the Annual Statement for the portfolio monitoring process for loan-backed and structured securities.

E. Repurchase Agreements and/or Securities Lending Transactions

3. In 2012 and 2011, assets were accepted as collateral by the Company as part of its securities lending program.

a. Cash collateral was received in connection with its securities lending program totaling $254 million and $199 million at September 30, 2012 and December 31, 2011, respectively. The remaining term of the open securities lending contracts related to this collateral at both September 30, 2012 and December 31, 2011 was 30 days or less.

b. At September 30, 2012 and December 31, 2011, the Company had securities with an aggregate fair value of $254 million and $200 million that were acquired from the sale, trade or use of accepted collateral, respectively.

c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms.

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") were as follows:

(in millions)	September 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 1,585	$ 442	$ 2,027	$ 1,720	$ 552	$ 2,272	$ (135)	$ (110)	$ (245)
Valuation allowance	-	-	-	-	130	130	-	(130)	(130)
Adjusted gross DTAs	$ 1,585	$ 442	$ 2,027	$ 1,720	$ 422	$ 2,142	$ (135)	$ 20	$ (115)
Nonadmitted DTAs	265	29	294	260	92	352	5	(63)	(58)
Subtotal - net DTA	$ 1,320	$ 413	$ 1,733	$ 1,460	$ 330	$ 1,790	$ (140)	$ 83	$ (57)
Deferred tax liabilities ("DTLs")	124	292	416	142	171	313	(18)	121	103
Net admitted DTAs	$ 1,196	$ 121	$ 1,317	$ 1,318	$ 159	$ 1,477	$ (122)	$ (38)	$ (160)

The amount of adjusted gross DTAs admitted was as follows:

(in millions)	September 30, 2012		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 249	$ 121	$ 370
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below).	$ 947	$ -	$ 947
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ 947	$ -	$ 947
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 2,156
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ 124	$ 292	$ 416
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ 1,320	$ 413	$ 1,733

(in millions)	December 31, 2011		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 109	$ 6	$ 115
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below).	$ 1,209	$ 153	$ 1,362
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ 1,209	$ 153	$ 1,362
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 1,924
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ 142	$ 171	$ 313
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ 1,460	$ 330	$ 1,790

(in millions)	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 140	$ 115	$ 255
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below).	$ (262)	$ (153)	$ (415)
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ (262)	$ (153)	$ (415)
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 232
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ (18)	$ 121	$ 103
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ (140)	$ 83	$ (57)

NOTES TO FINANCIAL STATEMENTS

The impact of tax planning strategies on adjusted gross and net admitted DTAs was as follows:

	September 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	- %	1.1 %	1.1 %	- %	11.5 %	11.5 %	- %	(10.4) %	(10.4) %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	- %	- %	- %	- %	10.4 %	10.4 %	- %	(10.4) %	(10.4) %

The Company's tax planning strategies include the use of reinsurance-related tax planning strategies.

C. The provision for incurred income taxes for the nine months ended September 30 was:

(in millions)	2012	2011	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ 415	$ (194)	$ 609
Federal income tax on net capital gains (losses)	29	51	(22)
Federal income taxes incurred	$ 444	$ (143)	$ 587

The provision for income tax incurred did not include foreign income taxes for the nine months ended September 30, 2012 or 2011.

The tax effects of temporary differences that gave rise to significant portions of DTAs and DTLs were as follows:

(in millions)	September 30, 2012	December 31, 2011	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 621	$ 611	$ 10
Reserve discounting	286	304	(18)
Employee benefits	228	237	(9)
Tax credit carryforwards	150	272	(122)
Nonadmitted assets	188	179	9
Investments	44	38	6
Fixed assets	4	-	4
Other	64	79	(15)
Subtotal - ordinary DTAs	$ 1,585	$ 1,720	$ (135)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 265	$ 260	$ 5
Admitted ordinary DTAs	$ 1,320	$ 1,460	$ (140)
Capital			
Investments	$ 393	$ 435	$ (42)
Unrealized losses	49	117	(68)
Subtotal - capital DTAs	$ 442	$ 552	$ (110)
Valuation allowance	$ -	$ 130	$ (130)
Nonadmitted DTAs	$ 29	$ 92	$ (63)
Admitted capital DTAs	$ 413	$ 330	$ 83
Admitted DTAs	$ 1,733	$ 1,790	$ (57)
DTLs:			
Ordinary			
Fixed assets	$ 67	$ 72	$ (5)
Investments	28	38	(10)
Premium acquisition expense	9	9	-
Salvage & subrogation discounting	7	8	(1)
Other	13	15	(2)
Subtotal - ordinary DTLs	$ 124	$ 142	$ (18)
Capital			
Unrealized gains	$ 233	$ 105	$ 128
Investments	59	66	(7)
Subtotal - capital DTLs	$ 292	$ 171	$ 121
Total DTLs	$ 416	$ 313	$ 103
Net admitted DTAs	$ 1,317	$ 1,477	$ (160)

The change in net deferred income tax was comprised of the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

(in millions)	September 30, 2012	December 31, 2011	Change
Total DTAs	$ 2,027	$ 2,142	$ (115)
Total DTLs	416	313	103
Net DTAs (DTLs)	$ 1,611	$ 1,829	(218)
Tax effect on incremental DTAs			384
Tax effect of unrealized gains (losses)			196
Change in net deferred income tax			362
Tax effect on incremental DTAs			(384)
Tax effect of nonadmitted assets			(9)
Transfer of pension plans			12
Surplus adjustments – including stock option forfeitures			6
Adjustment of prior year tax liabilities			1
Change in net deferred income tax relating to the provision			$ (12)

(in millions)	September 30, 2011	December 31, 2010	Change
Total DTAs	$ 2,668	$ 2,626	$ 42
Total DTLs	891	1,000	(109)
Net DTAs (DTLs)	$ 1,777	$ 1,626	151
Tax effect on incremental DTAs			(88)
Tax effect of unrealized gains (losses)			(109)
Change in net deferred income tax			(46)
Tax effect on incremental DTAs			88
Tax effect of nonadmitted assets			(3)
Transfer of pension plans			-
Surplus adjustments – including stock option forfeitures			3

NOTES TO FINANCIAL STATEMENTS

Adjustment of prior year tax liabilities	1
Change in net deferred income tax relating to the provision	$ 43

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at September 30:

(in millions)	2012	Effective Tax Rate
Provision computed at statutory rate	$ 690	35.0 %
Valuation allowance	(130)	(6.6)
Tax-exempt interest deduction	(65)	(3.2)
Intercompany dividends	(23)	(1.2)
Change in net deferred income taxes	(12)	(0.6)
Non-deductibles	3	0.3
Change in accounting method	-	-
Other	(19)	(1.2)
Total statutory income taxes	$ 444	22.5 %

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ (237)	35.0 %
Valuation allowance	128	(18.9)
Tax exempt interest deduction	(85)	12.5
Intercompany dividends	(14)	2.1
Change in net deferred income taxes	43	(6.4)
Non-deductibles	13	(1.8)
Change in accounting method	18	(2.7)
Other	(9)	1.3
Total statutory income taxes	$ (143)	21.1 %

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first nine months of 2012 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Holdings, LLC ("AIH")

The Company paid a total of $863 million ordinary cash dividends to its parents, AIH, in the first nine months of 2012. See Note 13, Part 4 for details.

On February 23, 2012, the Company transferred all of its issued and outstanding stocks of Allstate Fire and Casualty Insurance Company ("AFCIC"), Allstate Indemnity Company ("AI") and Allstate Property and Casualty Insurance Company ("APC") to AIH by means of a dividend. The dividend was recorded at the subsidiaries' underlying statutory-basis equity as of February 23, 2012 as follows:

in millions	
APC	$ 195
AI	141
AFCIC	114
	$ 450

For transactions entered into by the Company with related parties in 2011 that involved more that ½ of 1% of the Company's admitted assets, please refer to this note in the Annual Statement.

NOTES TO FINANCIAL STATEMENTS

D. The Company reported the following as receivable from affiliates:

(in millions)	September 30, 2012	December 31, 2011
Allstate Life Insurance Company	$ 53	$ 63
Lincoln Benefit Life Company	18	25
American Heritage Life Insurance Company	11	15
Allstate Enterprises, LLC	9	8
Esurance Insurance Services, Inc.	9	-
Allstate Investments, LLC	8	8
Allstate Indemnity Company	8	2
First Colonial Insurance Company	7	7
Allstate Property and Casualty Insurance Company	7	4
Allstate Financial Services, LLC	5	8
E.R.J. Insurance Group, Inc.	3	7
Encompass Indemnity Company	3	-
Allstate Life Insurance Company of New York	2	2
Tech-Cor, LLC	2	2
Pablo Creek Services, Inc.	2	1
Allstate Fire and Casualty Insurance Company	2	-
Signature Motor Club, Inc.	1	3
Allstate Texas Lloyd's	1	1
Encompass Insurance Company of America	1	-
Allstate Motor Club, Inc.	-	2
Northbrook Services, Inc.	-	1
Allstate Insurance Company of Canada	-	1
Total	$ 152	$ 160

The Company also reported the following as payable to affiliates:

(in millions)	September 30, 2012	December 31, 2011
Esurance Property and Casualty Insurance Company	$ 45	$ -
The Allstate Corporation	38	46
Allstate New Jersey Insurance Company	29	26
ALIC Reinsurance Company	13	-
Esurance Insurance Company	11	-
Castle Key Insurance Company	6	6
Ivantage Select Agency, Inc.	1	1
Total	$ 143	$ 79

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively, with two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company's employees are settled annually.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

4. The following ordinary cash dividends were paid to AIH in the first nine months of 2012 and in 2011:

(in millions) Date of Payment	2012	2011
January 27	$ -	$ 200
January 31	450	-
June 30	-	238
July 18	213	-
September 9	-	200
September 26	200	-
December 13	-	200
Total	$ 863	$ 838

9. The special surplus funds balance was $16 million and $398 million at September 30, 2012 and December 31, 2011, respectively. The Company reported a gain on the sale from retroactive reinsurance account of $14 million at both September 30, 2012 and December 31, 2011. The sale involved its United States-based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation in September 1996. The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company also reported a deferred gain of $2 million at September 30, 2012 related to the sale and leaseback of a building in August 2012. The remaining $384 million of the December 31, 2011 balance related to the Company's election to admit a higher amount of adjusted gross DTAs per SSAP No. 10R, *Income Taxes - Revised, A Temporary Replacement of SSAP No. 10*. With the adoption of SSAP No. 101*, Income Taxes – A Replacement of SSAP No. 10 and SSAP No. 10R*, effective January 1, 2012, this option no longer exists.

10. Cumulative unrealized gains and losses increased unassigned funds by $385 million and reduced unassigned funds by $144 million at September 30, 2012 and December 31, 2011, respectively.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Off-balance sheet financial instruments

1. The contractual amounts of off-balance sheet financial instruments were as follows:

(in millions)	September 30, 2012	December 31, 2011
Commitments to invest in limited partnership interests	$ 1,217	$ 1,218
Private placement commitments	$ 44	$ 53
Other loan commitments	$ 203	$ -

2. Commitments to invest generally represent commitments to acquire financial interests or instruments. The Company enters into these agreements to allow for additional participation in certain limited partnership investments.

Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company regularly enters into these agreements in the normal course of business.

NOTES TO FINANCIAL STATEMENTS

Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses.

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

2. The Company's business activities included securities lending programs with third parties, mostly large banks. At September 30, 2012 and December 31, 2011, U.S. Treasury and corporate bonds and common stocks with fair values of $239 million and $197 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. For more information on securities lending collateral please see Note 5, Part E.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during the third quarter of 2012 and 2011 and reacquired within 30 days of the sale date were:

($ in millions)	2012			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
NAIC 3	1	$ -	$ -	$ -
NAIC 4	1	$ 2	$ 2	$ -

($ in millions)	2011			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
NAIC 3	23	$ 51	$ 53	$ 1
NAIC 4	2	$ 3	$ 4	$ -

20. Fair Value Measurements

A. Fair value is defined, per SSAP 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: 1) market approach; 2) income approach; and 3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels; 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable, including the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable.

NOTES TO FINANCIAL STATEMENTS

1. The following table summarizes the Company's assets and liabilities measured and reported at fair value:

(in millions) September 30, 2012	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 281	$ 88	$ 369
U.S. special revenue and special assessment obligations	-	8	108	116
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-
Total bonds	-	289	196	485
Perpetual preferred stocks				
Industrial and miscellaneous	-	44	-	44
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	-	-
Total preferred stocks	-	44	-	44
Unaffiliated common stocks				
Industrial and miscellaneous	2,265	780	15	3,060
Derivative assets				
Credit contracts	-	4	-	4
Foreign currency contracts	-	1	-	1
Total derivative assets	-	5	-	5
Total assets at fair value	$ 2,265	$ 1,118	$ 211	$ 3,594
Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Interest rate contracts	-	-	-	-
Total liabilities at fair value	$ -	$ (2)	$ -	$ (2)

(in millions) December 31, 2011	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 431	$ 93	$ 524
U.S. special revenue and special assessment obligations	-	31	224	255
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	18	19	37
Total bonds	-	480	336	816
Perpetual preferred stocks				
Industrial and miscellaneous	-	32	-	32
Redeemable preferred stocks				
Industrial and miscellaneous	-	7	-	7
Total preferred stocks	-	39	-	39
Unaffiliated common stocks				
Industrial and miscellaneous	3,103	601	28	3,732
Derivative assets				
Credit contracts	-	4	-	4
Foreign currency contracts	-	-	-	-
Total derivative assets	-	4	-	4
Total assets at fair value	$ 3,103	$ 1,124	$ 364	$ 4,591
Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (1)	$ -	$ (1)
Interest rate contracts	-	-	-	-
Total liabilities at fair value	$ -	$ (1)	$ -	$ (1)

There were no transfers between Level 1 and Level 2 during 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)	Balance at January 1, 2012	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ 4	$ (12)	$ -	$ 2
U.S. special revenue and special assessment obligations	224	53	(74)	(13)	18
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	19	-	(12)	-	1
Credit tenant loans	-	-	-	-	-
Total bonds	336	57	(98)	(13)	21
Unaffiliated common stocks					
Industrial and miscellaneous	28	-	(3)	(7)	3
Redeemable preferred stocks					
Industrial and miscellaneous	-	2	-	-	-
Derivatives, net	-	-	-	(13)	13
Total Level 3 assets and liabilities	$ 364	$ 59	$ (101)	$ (33)	$ 37

(in millions)	Purchases	Issuances	Sales	Settlements	Balance at September 30, 2012
Bonds					
Industrial and miscellaneous	$ 54	$ -	$ (39)	$ (14)	$ 88
U.S. special revenue and special assessment obligations	4	-	(95)	(9)	108
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	(8)	-	-
Credit tenant loans	-	-	-	-	-
Total bonds	58	-	(142)	(23)	196
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	(6)	-	15
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(2)	-	-
Derivatives, net	-	-	-	-	-
Total Level 3 assets and liabilities	$ 58	$ -	$ (150)	$ (23)	$ 211

(in millions)	Balance at January 1, 2011	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at September 30, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 86	$ (240)	$ (3)	$ (3)	$ (54)	$ 80
U.S. special revenue and special assessment obligations	326	41	(61)	(13)	13	(86)	220
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	(7)	-	1	-	14
Credit tenant loans	2	-	-	-	-	(2)	-
Total bonds	642	127	(308)	(16)	11	(142)	314
Unaffiliated common stocks							
Industrial and miscellaneous	31	-	-	(5)	(1)	(1)	24
Derivatives, net	64	-	-	(75)	20	(8)	1
Total Level 3 assets and liabilities at fair value	$ 737	$ 127	$ (308)	$ (96)	$ 30	$ (151)	$ 339

Transfers into Level 3 during 2012 and 2011 included situations where assets were measured at lower of cost or market were reported at cost in 2011 and 2010 and fair value in 2012 and 2011. In addition, transfers into Level 3 during 2012 and 2011 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

Transfers out of Level 3 during 2012 and 2011 included situations where assets were measured at lower of cost or market were reported at fair value in 2011 and 2010 and cost in 2012 and 2011. Transfers out of Level 3 during 2012 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. In addition, transfers out of Level 3 during 2011 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

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Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds

Municipal - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

Corporate, including privately placed - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer.

Residential mortgage-backed securities ("RMBS") and asset-backed securities ("ABS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads.

Commercial mortgage-backed securities ("CMBS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads.

Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

Derivatives – Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including certain credit default swaps, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds

Municipal – Auction rate securities primarily backed by student loans that have become illiquid due to failures in the auction market are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses significant non-market observable inputs, including the anticipated date liquidity will return to the market. Also included are municipal bonds that are not rated by third party credit rating agencies but are rated by the NAIC. The primary inputs to the valuation of these municipal bonds include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads.

Corporate, including privately placed - Primarily valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

CMBS and ABS - Value based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

Common stocks – The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

5. All information related to derivatives measured and reported at fair value is presented above.

B. Presented below are the statement value and fair value estimates of financial instruments:

Financial assets

(in millions)	September 30, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Bonds	$ 23,012	$ 24,304	$ 709	$ 22,638	$ 957
Preferred stocks	$ 75	$ 82	$ -	$ 82	$ -
Unaffiliated common stocks	$ 3,060	$ 3,060	$ 2,265	$ 780	$ 15
Mortgage loans on real estate	$ 497	$ 524	$ -	$ -	$ 524
Cash equivalents	$ 381	$ 381	$ 9	$ 372	$ -
Short-term investments	$ 40	$ 40	$ 17	$ 23	$ -
Derivatives	$ 5	$ 6	$ 1	$ 5	$ -
LIHTC property investments	$ 404	$ 404	$ -	$ -	$ 404
Surplus notes of affiliates	$ 575	$ 575	$ -	$ -	$ 575
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21
Securities lending reinvested collateral	$ 10	$ 10	$ -	$ 10	$ -

(in millions)	December 31, 2011	
	Statement Value	Fair Value
Bonds	$ 21,748	$ 22,474
Preferred stocks	$ 93	$ 103
Unaffiliated common stock	$ 3,732	$ 3,732
Mortgage loans on real estate	$ 473	$ 484
Cash equivalents	$ 182	$ 182
Short-term investments	$ 69	$ 69
Derivatives	$ 4	$ (6)
LIHTC property investments	$ 360	$ 360
Surplus notes of affiliates	$ 575	$ 562
Collateral loans	$ 21	$ 21
Securities lending reinvested collateral	$ -	$ -

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of all other publicly traded bonds in Level 2, including loan-backed and structured securities, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted

NOTES TO FINANCIAL STATEMENTS

in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including loan-backed and structured securities in Level 3, is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted market prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on a combination of quoted market prices of identical or similar assets in markets that are not active; and prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Unobservable inputs reflect the Company's estimates of assumptions that market participants would use in valuing the asset.

The fair value of mortgage loans on real estate is based on discounted contractual cash flows or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted market prices or net asset values for identical assets in active markets that the Company can access. The fair value of cash equivalents and short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost.

The fair value of free standing exchange listed derivatives in Level 1 is based on unadjusted quoted market prices for identical assets in active markets the Company can access. Exchange listed derivatives in Level 2 that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives are valued using models that are widely accepted in the financial services industry. Primary inputs include interest rate yield curves, currency rates and counterparty credit spreads.

The fair value of LIHTC property investments is based on amortized cost which approximates fair value.

The fair value of surplus notes of affiliates and collateral loans is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The assets for collateral for securities lending and derivatives are valued at carrying value due to its short-term nature.

Financial liabilities

Presented below are the statement value and fair value estimates of financial liabilities:

(in millions)	September 30, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Securities lending collateral	$ 254	$ 254	$ -	$ 254	$ -
Derivatives collateral	$ 2	$ 2	$ -	$ 2	$ -
Derivatives	$ 5	$ 3	$ 1	$ 2	$ -

(in millions)	December 31, 2011	
	Statement Value	Fair Value
Securities lending collateral	$ 199	$ 199
Derivatives collateral	$ -	$ -
Derivatives	$ 2	$ 5

The liabilities for collateral for securities lending and derivatives are valued at carrying value due to its short-term nature.

C. The Company was able to estimate the fair value of all its financial instruments in 2012 and 2011.

21. Other Items

G. Subprime Mortgage Related Risk Exposure

3. The Company's direct exposure to other subprime investments is summarized as follows:

(in millions)	September 30, 2012		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
Asset-backed residential mortgage-backed securities ("ABS RMBS")	$ 127	$ 94	$ 88
Other assets	-	-	-
Total	$ 127	$ 94	$ 88

(in millions)	December 31, 2011		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
ABS RMBS	$ 383	$ 267	$ 230
Other assets	65	78	78
Total	$ 448	$ 345	$ 308

OTTI losses for the ABS RMBS portfolio were $6 million and $36 million for the nine months ended September 30, 2012 and 2011, respectively.

The actual cost, book/adjusted carrying value and fair value of the Alt-A residential mortgage-backed securities ("Alt-A") the Company owned at September 30, 2012 was not materially different than what was reported at December 31, 2011 in the Annual Statement. OTTI related to Alt-A portfolio for the nine months ended September 30, 2012 was not materially different than what was recorded for the same period last year.

22. Events Subsequent

An evaluation of subsequent events was made through November 9, 2012 for the Quarterly Statement issued on November 13, 2012. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed with the return of unearned premium reserve, was as follows:

(in millions)	September 30, 2012					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,825	$ -	$ -	$ -	$ 5,825	$ -
(ii) All other	-	-	-	-	-	-
(iii) Total	$ 5,825	$ -	$ -	$ -	$ 5,825	$ -

(iv) Direct Unearned Premium Reserve $3.10 billion

(in millions)	December 31, 2011					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,450	$ 658	$ -	$ -	$ 5,450	$ 658
(ii) All other	7	-	(186)	(28)	(179)	(28)
(iii) Total	$ 5,457	$ 658	$ (186)	$ (28)	$ 5,271	$ 630

(iv) Direct Unearned Premium Reserve $3.15 billion

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	September 30, 2012	December 31, 2011
Balance at January 1	$ 15,084	$ 14,780
Incurred related to:		
Current year	12,709	18,651
Prior years	(442)	(296)
Total incurred	12,267	18,355
Paid related to:		
Current year	7,855	12,444
Prior years	4,727	5,607
Total paid	12,582	18,051
Ending balance	$ 14,769	$ 15,084

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.27 billion and $3.70 billion for the nine months ended September 30, 2012 and the year ended December 31, 2011, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformity with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(442) million and $(296) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2012 and the year ended December 31, 2011, respectively. During the first nine months of 2012 and the year 2011, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes and severity development that was better than expected. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $517 million and $525 million was included as a reduction of loss reserves at September 30, 2012 and December 31, 2011, respectively.

36. Financial Guaranty Insurance

B. The Company did not write financial guaranty insurance in 2012 or 2011.

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. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]
If yes, complete the Schedule Y - Part 1 - organizational chart.

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 the name of the 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 [ ] N/A [X]
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. 12/31/2008

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. 12/31/2008

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). 07/19/2010

6.4 By what department or departments?
ILLINOIS and CALIFORNIA

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 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
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

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 [X] No [ ]

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$79,990,089 PLEDGED AS COLLATERAL; $1,278,671,283 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $77,769,470 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,927,523,698

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,109,117,267	$ 4,898,922,185
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 1,486,814,196	$ 1,170,921,099
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,595,931,463	$ 6,069,843,284
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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.

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 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
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE STREET - FLOOR 4, CHICAGO, IL 60606

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 Identify all investment advisors, brokers/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
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
361	GOLDMAN, SACHS & CO.	200 WEST ST., NEW YORK, NY 10282
107151	RHUMBLINE ADVISORS	30 ROWES WHARF- SUITE 420, BOSTON, MA 02110

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

5.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $.....

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
00000	AA-3191183	PaCRE Limited	BM	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	98,606,388	103,511,193	54,309,003	128,031,775	38,909,695	62,647,134
2.	Alaska AK	L	56,004,883	60,110,177	28,566,444	31,855,033	28,109,471	25,600,185
3.	Arizona AZ	L	58,349,854	65,269,742	31,106,950	58,796,670	35,484,157	49,037,072
4.	Arkansas AR	L	46,634,633	50,940,620	21,724,241	60,053,564	18,932,824	22,238,525
5.	California CA	L	823,084,269	838,730,897	359,059,562	399,520,649	498,997,063	512,700,575
6.	Colorado CO	L	69,977,632	70,911,396	41,969,360	50,295,638	40,261,357	44,041,729
7.	Connecticut CT	L	148,397,160	153,596,153	68,554,623	121,930,480	108,543,921	134,035,151
8.	Delaware DE	L	17,921,960	18,504,126	14,024,551	10,287,905	20,332,325	26,367,574
9.	District of Columbia DC	L	12,857,385	13,567,157	4,297,097	6,112,733	4,332,532	5,244,744
10.	Florida FL	L	475,928,398	514,319,457	247,322,840	285,815,354	339,010,162	373,925,549
11.	Georgia GA	L	221,333,135	239,307,879	105,504,867	157,380,040	92,493,762	97,809,427
12.	Hawaii HI	L	57,608,264	58,145,675	25,776,103	29,402,746	23,919,701	24,462,206
13.	Idaho ID	L	16,917,125	19,589,391	9,506,323	11,866,364	9,944,256	10,530,923
14.	Illinois IL	L	257,893,239	280,267,756	142,643,620	191,535,694	313,085,676	370,785,676
15.	Indiana IN	L	77,532,493	83,598,262	52,251,346	57,504,363	43,532,391	45,448,077
16.	Iowa IA	L	10,389,000	12,062,656	5,116,314	10,951,123	4,016,904	7,980,187
17.	Kansas KS	L	20,754,607	22,989,294	11,237,879	19,444,891	6,626,636	9,884,188
18.	Kentucky KY	L	70,442,620	75,891,292	50,283,283	40,942,852	40,821,979	36,615,693
19.	Louisiana LA	L	254,549,186	269,847,672	118,527,432	116,508,565	218,604,775	166,602,641
20.	Maine ME	L	20,279,397	22,696,568	7,282,003	12,444,305	9,980,898	10,220,665
21.	Maryland MD	L	261,294,964	276,236,348	163,369,607	181,622,605	304,581,450	318,891,135
22.	Massachusetts MA	L	23,812,626	11,588,752	10,935,470	4,666,218	29,594,122	26,474,185
23.	Michigan MI	L	106,294,700	112,786,740	101,731,875	110,331,301	1,260,540,081	1,085,082,434
24.	Minnesota MN	L	35,179,980	39,686,579	15,189,078	25,486,169	32,844,870	40,153,290
25.	Mississippi MS	L	71,148,929	74,969,513	37,663,033	42,896,424	53,814,443	54,111,914
26.	Missouri MO	L	32,642,977	35,926,478	24,791,015	24,483,444	17,107,693	20,411,110
27.	Montana MT	L	7,619,064	8,552,052	2,870,035	4,497,147	4,951,913	6,175,979
28.	Nebraska NE	L	12,740,583	13,718,876	6,970,943	10,350,436	4,921,885	9,274,240
29.	Nevada NV	L	39,496,593	45,058,059	20,108,324	23,625,654	27,679,859	29,035,803
30.	New Hampshire NH	L	21,535,080	24,183,067	8,491,466	10,752,869	9,338,653	10,511,002
31.	New Jersey NJ	N	5,268	(188)	22,884,255	25,232,461	203,408,370	234,273,048
32.	New Mexico NM	L	38,147,323	41,563,154	21,166,964	23,430,755	42,077,322	31,550,579
33.	New York NY	L	1,134,726,448	1,211,870,225	615,501,109	763,588,147	1,471,818,158	1,661,196,102
34.	North Carolina NC	L	154,087,176	170,321,193	80,261,592	157,489,879	70,830,690	102,939,141
35.	North Dakota ND	L	7,753,120	6,823,587	4,810,651	6,993,015	3,093,005	3,369,582
36.	Ohio OH	L	149,974,259	155,984,422	95,031,114	124,741,073	129,226,300	154,266,364
37.	Oklahoma OK	L	52,756,581	59,291,226	33,320,331	40,365,544	22,619,738	28,868,932
38.	Oregon OR	L	55,435,917	60,967,174	25,255,864	29,298,265	29,654,244	31,279,106
39.	Pennsylvania PA	L	346,601,521	366,744,678	198,572,129	258,214,581	438,374,698	536,423,424
40.	Rhode Island RI	L	41,531,424	43,267,876	18,834,184	25,148,427	26,936,841	37,392,375
41.	South Carolina SC	L	159,770,378	166,021,356	79,662,322	123,649,856	62,195,617	80,434,128
42.	South Dakota SD	L	3,230,448	3,116,370	1,629,817	2,325,278	2,609,545	3,655,922
43.	Tennessee TN	L	95,108,678	99,025,675	62,866,407	119,415,920	47,175,351	61,539,183
44.	Texas TX	L	103,549,590	107,390,432	41,216,209	46,540,827	79,647,178	85,903,480
45.	Utah UT	L	50,737,988	58,014,799	26,843,925	30,912,700	22,668,871	22,911,255
46.	Vermont VT	L	10,699,596	11,918,316	5,502,518	8,260,224	6,317,265	9,280,948
47.	Virginia VA	L	222,063,245	232,317,942	111,351,386	131,674,330	94,204,130	113,456,282
48.	Washington WA	L	143,779,463	155,030,236	76,819,851	93,658,205	97,143,688	109,544,482
49.	West Virginia WV	L	41,215,189	42,782,826	28,236,426	23,124,344	24,966,185	24,572,640
50.	Wisconsin WI	L	13,507,760	17,405,357	10,938,015	18,999,777	48,981,272	51,022,193
51.	Wyoming WY	L	5,615,869	6,081,893	2,800,108	4,913,862	1,751,038	2,940,405
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L				(1,285)	2,506,737	2,658,856
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX					2,001	1,678
59.	Totals	(a) 51	6,257,524,365	6,632,502,376	3,354,689,864	4,297,369,196	6,569,523,698	7,025,779,118
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX					2,001	1,678
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX					2,001	1,678

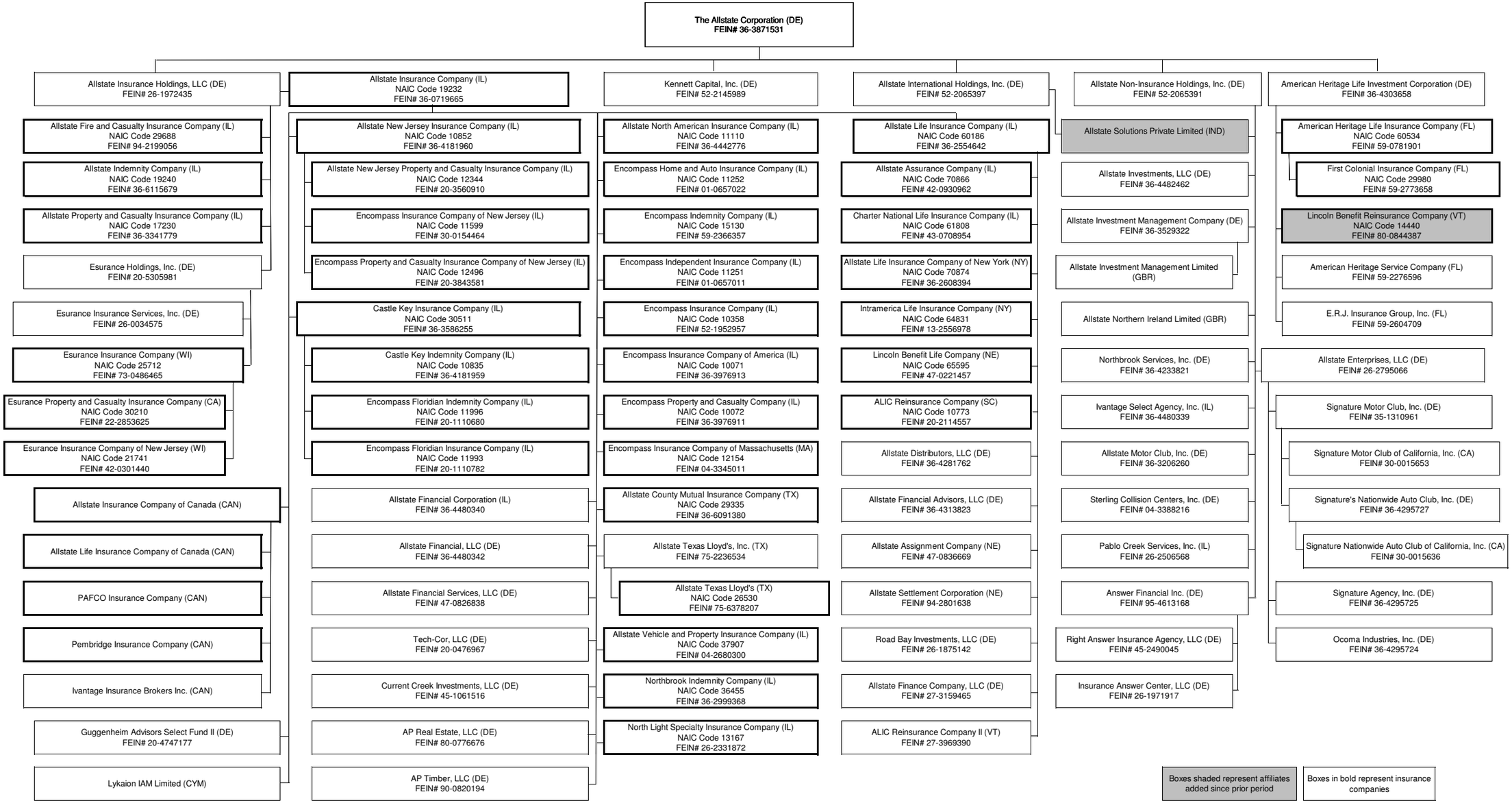
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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 Domi-ciliary 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			27-3969390				ALIC Reinsurance Company II	VT	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL		Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

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 Domi-ciliary 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	JA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			36-4303658				American Heritage Life Investment Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	JA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	JA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	JA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	

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 *
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-4747177				Guggenheim Advisors Select Fund II	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
							Lykaion IAM Limited	CYM	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295724				Ocoma Industries, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			04-3388216				Sterling Collision Centers, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,335,109	4,575,420	342.7	42.3
2.	Allied Lines	227,348,110	88,176,657	38.8	81.6
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,993,751,049	917,449,697	46.0	82.4
5.	Commercial multiple peril	258,337,700	112,378,933	43.5	78.6
6.	Mortgage guaranty				
8.	Ocean marine	839,758	213,342	25.4	29.3
9.	Inland marine	57,904,342	17,829,852	30.8	40.6
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	685,859	46,932	6.8	15.7
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	86,818	(1,145,780)	(1,319.7)	
17.1	Other liability - occurrence	104,133,860	113,190,861	108.7	69.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	698,902	(15,003,858)	(2,146.8)	(2,193.7)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,986,747,272	1,167,911,747	58.8	63.7
19.3,19.4	Commercial auto liability	103,850,330	39,378,904	37.9	78.5
21.	Auto physical damage	1,571,091,450	630,699,764	40.1	45.1
22.	Aircraft (all perils)				
23.	Fidelity	203,906	(17,132)	(8.4)	6.7
24.	Surety	2,089			
26.	Burglary and theft	68,672	13,603	19.8	39.2
27.	Boiler and machinery	808,625	64,175	7.9	19.9
28.	Credit				
29.	International				
30.	Warranty	43	87	202.3	87.3
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	2,479,922	2,799	0.1	0.1
35.	Totals	6,310,373,816	3,075,766,003	48.7	65.6
	DETAILS OF WRITE-INS				
3401.	Identity theft	2,479,922	2,799	0.1	0.1
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,479,922	2,799	0.1	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	383,927	1,135,675	1,620,569
2.	Allied Lines	93,118,872	237,145,393	241,594,653
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	733,259,515	2,001,743,066	2,014,297,951
5.	Commercial multiple peril	83,837,747	252,624,679	265,087,230
6.	Mortgage guaranty			
8.	Ocean marine	285,423	915,490	1,082,417
9.	Inland marine	20,393,516	59,522,044	64,837,426
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	337,056	861,011	820,946
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation		86,818	
17.1	Other liability - occurrence	35,596,227	102,966,149	112,859,303
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	229,138	717,929	738,491
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	631,454,124	1,942,515,249	2,125,996,203
19.3,19.4	Commercial auto liability	37,026,168	106,382,965	110,146,979
21.	Auto physical damage	509,616,428	1,547,306,027	1,689,709,749
22.	Aircraft (all perils)			
23.	Fidelity	58,864	201,350	205,848
24.	Surety	880	2,215	1,335
26.	Burglary and theft	21,037	62,520	78,912
27.	Boiler and machinery	370,678	943,541	802,732
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	881,282	2,392,244	2,621,631
35.	Totals	2,146,870,882	6,257,524,365	6,632,502,375
	DETAILS OF WRITE-INS			
3401.	Identity theft	881,282	2,392,244	2,621,631
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	881,282	2,392,244	2,621,631

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2012 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2009 + Prior	3,937,456	2,150,466	6,087,922	1,190,005	57,818	1,247,822	2,800,169	75,863	2,043,279	4,919,312	52,718	26,494	79,212
2. 2010	2,084,140	704,808	2,788,948	758,723	63,898	822,621	1,335,669	73,098	399,904	1,808,671	10,251	(167,907)	(157,655)
3. Subtotals 2010 + Prior	6,021,597	2,855,273	8,876,870	1,948,728	121,716	2,070,444	4,135,838	148,962	2,443,183	6,727,983	62,970	(141,413)	(78,443)
4. 2011	4,614,260	1,593,368	6,207,628	2,233,250	424,086	2,657,337	2,094,575	253,789	838,576	3,186,940	(286,435)	(76,917)	(363,352)
5. Subtotals 2011 + Prior	10,635,857	4,448,641	15,084,498	4,181,978	545,802	4,727,780	6,230,414	402,750	3,281,759	9,914,923	(223,465)	(218,330)	(441,795)
6. 2012	XXX	XXX	XXX	XXX	7,855,106	7,855,106	XXX	3,672,419	1,181,553	4,853,971	XXX	XXX	XXX
7. Totals	10,635,857	4,448,641	15,084,498	4,181,978	8,400,908	12,582,886	6,230,414	4,075,169	4,463,312	14,768,894	(223,465)	(218,330)	(441,795)
8. Prior Year-End Surplus As Regards Policyholders	15,126,667												

Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
1. (2.1)	2. (4.9)	3. (2.9)

Col. 13, Line 7 As a % of Col. 1 Line 8
4. (2.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Patent intangible asset	2,133,333		2,133,333	2,541,667
2505.	Advances	20,115,002	20,115,002		
2597.	Summary of remaining write-ins for Line 25 from overflow page	22,248,336	20,115,002	2,133,333	2,541,667

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	20,586,387	22,955,054
2505.	Retroactive reinsurance reserve ceded	(14,001,393)	(14,017,202)
2506.	Swap collateral reinvested	2,496,400	
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,081,395	8,937,852

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	CNA renewal rights and option agreement	(3,618)	(28,841)	(35,456)
1405.	Transferable state tax credits		288,000	288,000
1497.	Summary of remaining write-ins for Line 14 from overflow page	(3,618)	259,159	252,544

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	333,475,797	321,906,557
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	18,823,401	49,282,254
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	4,399,906	(56,588)
5.	Deduct amounts received on disposals	5,869,440	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	8,810,988	7,820,829
8.	Deduct current year's depreciation	19,327,441	29,835,596
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	322,691,236	333,475,797
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	322,691,236	333,475,797

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	472,517,368	17,364,312
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	47,450,538	461,959,613
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		(77,296)
4.	Accrual of discount	46,403	17,748
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	23,247,573	4,856,477
8.	Deduct amortization of premium and mortgage interest points and commitment fees	70,790	37,867
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		1,852,665
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	496,695,946	472,517,368
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	496,695,946	472,517,368
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	496,695,946	472,517,368

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	3,696,701,683	3,260,084,702
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	421,158,839	855,421,638
	2.2 Additional investment made after acquisition	658,366,319	646,066,008
3.	Capitalized deferred interest and other		34,046,443
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	186,207,325	82,240,524
6.	Total gain (loss) on disposals	313,073	(7,137,044)
7.	Deduct amounts received on disposals	943,184,018	1,143,701,701
8.	Deduct amortization of premium and depreciation	25,157,801	21,489,418
9.	Total foreign exchange change in book/adjusted carrying value	(1,574,347)	(6,633,075)
10.	Deduct current year's other than temporary impairment recognized		2,196,393
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,992,831,073	3,696,701,683
12.	Deduct total nonadmitted amounts	10,665,939	12,745,894
13.	Statement value at end of current period (Line 11 minus Line 12)	3,982,165,134	3,683,955,789

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	30,681,212,454	31,548,337,375
2.	Cost of bonds and stocks acquired	9,975,160,635	16,374,098,973
3.	Accrual of discount	48,146,902	69,725,794
4.	Unrealized valuation increase (decrease)	540,871,604	(174,150,997)
5.	Total gain (loss) on disposals	292,968,364	428,726,290
6.	Deduct consideration for bonds and stocks disposed of	10,073,237,299	17,280,768,926
7.	Deduct amortization of premium	78,785,179	92,565,324
8.	Total foreign exchange change in book/adjusted carrying value	(8,413,515)	24,794,065
9.	Deduct current year's other than temporary impairment recognized	107,860,312	216,984,796
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,270,063,653	30,681,212,454
11.	Deduct total nonadmitted amounts	3,844,988	3,387,842
12.	Statement value at end of current period (Line 10 minus Line 11)	31,266,218,664	30,677,824,612

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	14,883,337,856	10,880,163,066	10,963,726,373	7,899,453	14,991,053,552	14,883,337,856	14,807,674,003	15,680,315,914
2. Class 2 (a)	5,583,003,675	474,104,524	394,542,291	70,702,253	5,033,342,008	5,583,003,675	5,733,268,160	4,337,017,480
3. Class 3 (a)	2,129,939,070	105,521,606	140,183,296	(38,334,837)	2,184,078,493	2,129,939,070	2,056,942,543	1,241,416,695
4. Class 4 (a)	678,349,210	85,876,571	132,122,110	(31,393,558)	584,917,246	678,349,210	600,710,113	518,131,666
5. Class 5 (a)	144,370,604	2,401,832	13,195,664	(19,373,749)	176,184,660	144,370,604	114,203,022	158,087,763
6. Class 6 (a)	59,250,654	21,959,464	4,864,859	44,552,298	55,742,320	59,250,654	120,897,556	63,354,495
7. Total Bonds	23,478,251,070	11,570,027,062	11,648,634,594	34,051,860	23,025,318,279	23,478,251,070	23,433,695,398	21,998,324,013
PREFERRED STOCK								
8. Class 1								17,736,281
9. Class 2	57,472,339			743,236	35,830,608	57,472,339	58,215,574	22,150,202
10. Class 3	16,575,000				36,987,194	16,575,000	16,575,000	50,959,176
11. Class 4								
12. Class 5								2,167,077
13. Class 6								
14. Total Preferred Stock	74,047,339			743,236	72,817,802	74,047,339	74,790,574	93,012,737
15. Total Bonds and Preferred Stock	23,552,298,408	11,570,027,062	11,648,634,594	34,795,096	23,098,136,081	23,552,298,408	23,508,485,972	22,091,336,749

(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 $ 406,964,310 ; NAIC 2 $ 5,016,118 ; NAIC 3 $ 9,434,267 ;
NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Totals	40,334,066	XXX	40,749,036	662,201	

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	68,795,536	17,407,515
2.	Cost of short-term investments acquired	271,190,229	497,663,710
3.	Accrual of discount	63,729	15,579
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(802)	13,846
6.	Deduct consideration received on disposals	298,866,235	446,121,383
7.	Deduct amortization of premium	848,391	183,730
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)	40,334,066	68,795,536
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	40,334,066	68,795,536

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)	1,787,209
2.	Cost Paid/(Consideration Received) on additions	5,716,304
3.	Unrealized Valuation increase/(decrease)	4,697,883
4.	Total gain (loss) on termination recognized	(26,625,327)
5.	Considerations received/(paid) on terminations	(14,825,627)
6.	Amortization	(1,186,458)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	932,961
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	148,199
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	148,199

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				
3.1	Change in variation margin on open contracts				14,235
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				
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to date minus	(1,062,555)			
	3.24 Section 1, Column 16, prior year	(1,076,790)	14,235		14,235
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		9,608,082		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	9,608,082	9,608,082		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,125,386	3,353,169	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		3,159	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,125,386	3,350,010
216871A*4	CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-RIO TINTO FIN USA LTD	1FE	5,000,000	4,678,857	5,322,241	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	42,864	47,437	767201-AK-2	RIO TINTO FIN USA LTD	1FE	4,635,993	5,274,805
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,986,736	5,580,303	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(6,436)	(100,207)	427866-AR-9	HERSHEY COMPANY	1FE	4,993,172	5,680,510
260556CS3	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-JOHNSON & JOHNSON	2FE	23,310,000	25,932,478	28,534,361	06/01/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(243,867)	102,128	478160-AQ-7	JOHNSON & JOHNSON	1FE	26,176,346	28,432,233
260556CS3	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-SAN ANTONIO TX ELEC & GAS REVENUE - REF2	2FE	65,000,000	79,536,729	82,623,534	06/01/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(680,024)	284,784	796253-2F-8	SAN ANTONIO TX ELEC & GAS REVENUE - REF2	1FE	80,216,753	82,338,750
260556CS3	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-TEXAS EASTERN TRANSMISSI	2FE	11,690,000	11,524,427	12,866,123	06/01/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(122,300)	51,217	882384-AB-6	TEXAS EASTERN TRANSMISSI	2FE	11,646,727	12,814,905
260556CU8	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-BRISTOL-MYERS SQUIBB CO	2FE	28,000,000	27,460,830	27,876,836	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(292,933)	122,676	110122-AS-7	BRISTOL-MYERS SQUIBB CO	1FE	27,753,763	27,754,160
260556CU8	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-DELHAIZE GROUP	2FE	27,000,000	26,668,501	26,200,484	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(282,472)	118,295	24668P-AF-4	DELHAIZE GROUP	2FE	26,950,973	26,082,189
260556CU8	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-TYCO INTERNATIONAL FINAN	2FE	9,000,000	8,883,566	9,819,525	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(94,157)	39,432	902118-BP-2	TYCO INTERNATIONAL FINAN	1FE	8,977,723	9,780,093
260556CU8	CDX.NA.IG.18 06/2017 due 06/20/2017, CDS attached to Cash Security-WALGREEN CO	2FE	36,000,000	35,548,495	36,564,203	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/2017	(376,629)	157,727	931422-AJ-8	WALGREEN CO	2FE	35,925,124	36,406,476
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,984,945	5,434,100	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		49,895	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,984,945	5,384,205
373298C@5	GP 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-YUM! BRANDS INC	2FE	5,000,000	5,053,833	5,446,260	01/30/2012	03/20/2017	CDS CS3539869 ON GP 100 03/20/2017	(79,456)	(8,970)	988498-AG-6	YUM! BRANDS INC	2FE	5,133,289	5,455,230
478160D*2	JNJ 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-LAB CORP OF AMER HLDGS	1FE	5,000,000	5,280,948	5,705,698	02/24/2012	03/20/2017	CDS CS3557762 ON JNJ 100 03/20/2017	132,822	157,453	50540R-AJ-1	LAB CORP OF AMER HLDGS	2FE	5,148,125	5,548,245
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	9,378,906	11,005,268	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(55,478)	(149,532)	250847-EF-3	DTE ENERGY COMPANY	1FE	9,434,384	11,154,800
694308T@6	PCG-PACGAS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	2FE	5,000,000	5,054,675	5,559,340	08/22/2011	09/20/2016	CDS CS3442577 ON PCG-PACGAS 100 09/20/2016	(81,681)	41,620	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	5,136,357	5,517,720
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	1FE	20,000,000	20,817,341	22,585,606	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	371,990	514,726	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	20,445,351	22,070,880
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	1FE	10,000,000	10,634,931	12,178,162	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(74,273)	161,962	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	10,709,204	12,016,200
947075A#4	WFT 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-ABBOTT LABORATORIES	2FE	10,000,000	9,637,610	11,032,889	02/21/2012	03/20/2017	CDS CS3555204 ON WFT 100 03/20/2017	(434,529)	(507,982)	002824-AW-0	ABBOTT LABORATORIES	1FE	10,072,139	11,540,870
984121D#7	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,937,759	11,022,341	02/09/2011	03/20/2016	CDS CS3314578 ON XRX 100 03/20/2016	(47,848)	(231,879)	12572X-AA-8	CME GROUP INDEX SERVICES	1FE	9,985,607	11,254,220
651639B*6	NEM 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	2FE	5,000,000	5,266,815	5,949,103	08/03/2012	06/20/2017	CDS CS3821465 ON NEM 100 06/20/2017	(147,530)	(58,997)	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	5,414,345	6,008,100

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-COCA-COLA CO/THE	1FE	5,000,000	4,851,425	5,589,136	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	118,536	135,701	191216-AR-1	COCA-COLA CO/THE	1FE	4,732,889	5,453,435
APPLIED	ATTINC 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-AT&T INC	1FE	4,200,000	4,680,772	5,287,827	09/18/2012	09/20/2017	CDS CS3926405 ON ATTINC 100 09/20/2017	64,814	63,602	00206R-AR-3	AT&T INC	1FE	4,615,958	5,224,225
APPLIED	ATTINC 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	800,000	860,233	935,058	09/18/2012	09/20/2017	CDS CS3926405 ON ATTINC 100 09/20/2017	12,346	12,115	06051G-EE-5	BANK OF AMERICA CORP	1FE	847,888	922,943
APPLIED	DELLN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-VODAFONE GROUP PLC	1FE	5,000,000	4,756,167	4,706,126	09/19/2012	09/20/2017	CDS CS3936651 ON DELLN 100 09/20/2017	(228,425)	(300,614)	92857W-AY-6	VODAFONE GROUP PLC	1FE	4,984,592	5,006,740
APPLIED	TRV 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security-LOCKHEED MARTIN CORP	1FE	5,000,000	5,055,821	5,345,503	09/25/2012	12/20/2017	CDS CS3952013 ON TRV 100 12/20/2017	68,096	62,988	539830-AY-5	LOCKHEED MARTIN CORP	1FE	4,987,725	5,282,515
172967B@9	C 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CITIGROUP INC	1FE	5,000,000	4,987,914	5,744,034	04/13/2011	06/20/2016	CDS CS3358088 ON C 100 06/20/2016	(29,138)	(79,926)	172967-EH-0	CITIGROUP INC	1FE	5,017,052	5,823,960
156700B@4	CLINKI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-MICROSOFT CORP	3FE	10,000,000	9,216,847	10,810,880	05/23/2011	06/20/2016	CDS CS3378573 ON CLINKI 100 06/20/2016	(230,786)	(143,700)	594918-AH-7	MICROSOFT CORP	1FE	9,447,633	10,954,580
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-BRAMBLES USA INC	2FE	5,000,000	5,014,541	5,689,089	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	15,777	61,854	10510K-AA-5	BRAMBLES USA INC	2FE	4,998,764	5,627,235
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ORACLE CORP	2FE	5,000,000	4,890,503	5,785,929	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	15,777	61,854	68389X-AK-1	ORACLE CORP	1FE	4,874,726	5,724,075
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-PSEG POWER LLC	2FE	5,000,000	4,972,321	5,241,769	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(17,468)	44,384	69362B-AX-0	PSEG POWER LLC	2FE	4,989,788	5,197,385
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,957,732	5,779,654	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(17,468)	44,384	94106L-AW-9	WASTE MANAGEMENT INC	2FE	4,975,200	5,735,270
947075A@6	WFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-KELLOGG CO	2FE	5,000,000	4,826,519	5,411,591	08/05/2011	09/20/2016	CDS CS3437445 ON WFT 100 09/20/2016	(136,862)	(193,589)	487836-BD-9	KELLOGG CO	2FE	4,963,381	5,605,180
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DENTSPLY INTERNATIONAL	1FE	10,000,000	10,259,695	10,734,195	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	50,974	224,855	249030-AC-1	DENTSPLY INTERNATIONAL	2FE	10,208,721	10,509,340
20030ND*9	CMCSA 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DISCOVER BANK	2FE	5,000,000	5,010,304	6,091,114	02/08/2012	03/20/2017	CDS CS3550098 ON CMCSA 100 03/20/2017	38,519	68,644	25466A-AB-7	DISCOVER BANK	2FE	4,971,785	6,022,470
42809HB#3	HESS 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-HOME DEPOT INC	2FE	5,000,000	4,886,842	5,796,739	04/26/2012	06/20/2017	CDS CS3608961 ON HESS 100 06/20/2017	(105,445)	(116,296)	437076-AW-2	HOME DEPOT INC	1FE	4,992,288	5,913,035
233331A*8	DTE 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-DOW CHEMICAL CO/THE	2FE	2,905,000	2,856,955	3,165,344	05/23/2012	06/20/2017	CDS CS3670417 ON DTE 100 06/20/2017	(37,348)	4,486	260543-CF-8	DOW CHEMICAL CO/THE	2FE	2,894,303	3,160,858
233331A*8	DTE 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	2,095,000	1,949,569	2,340,166	05/23/2012	06/20/2017	CDS CS3670417 ON DTE 100 06/20/2017	(26,935)	3,235	250847-EF-3	DTE ENERGY COMPANY	1FE	1,976,503	2,336,931
9999999 - Totals				398,427,928	429,113,700	XXX	XXX	XXX	(2,916,973)	748,923	XXX	XXX	XXX	401,344,901	428,364,777

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	44	374,097,352	40	288,209,960	42	468,330,838			44	374,097,352
2. Add: Opened or Acquired Transactions	14	118,483,161	13	490,980,722	10	102,190,642			37	711,654,525
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,466,625	XXX	110,994	XXX	129,957	XXX		XXX	5,707,576
4. Less: Closed or Disposed of Transactions	18	204,312,843	11	310,717,909	15	171,690,793			44	686,721,545
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,524,334	XXX	252,929	XXX	532,717	XXX		XXX	6,309,980
7. Ending Inventory	40	288,209,960	42	468,330,838	37	398,427,928			37	398,427,928

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	148,199	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		148,199
4.	Part D, Column 5	8,430,356	
5.	Part D, Column 6	(8,282,157)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	3,814,095	
8.	Part B, Section 1, Column 13	(1,062,555)	
9.	Total (Line 7 plus Line 8)		2,751,540
10.	Part D, Column 8	11,357,206	
11.	Part D, Column 9	(8,605,665)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	383,130,468	
14.	Part B, Section 1, Column 19	11,795,650	
15.	Part D, Column 11	394,926,118	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	181,969,477	40,058,238
2.	Cost of cash equivalents acquired	27,409,584,348	36,694,910,932
3.	Accrual of discount	749,150	741,420
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,598	748
6.	Deduct consideration received on disposals	27,211,220,014	36,553,734,842
7.	Deduct amortization of premium	3,930	7,019
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)	381,080,629	181,969,477
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	381,080,629	181,969,477

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				5,162,170
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				328,517
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				187,275
Office Buildings - Tech-Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				25,646
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				301,666
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				49,500
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				6,697
South Barrington Building	South Barrington	IL	01/01/1979	VARIOUS				349,385
0199999. Acquired by Purchase								6,410,855
0399999 - Totals								6,410,855

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Office Buildings - Tech-Cor Research Center	Wheeling	IL	09/14/2012	COPART	7,311,495		1,469,533						1,469,533	5,869,439		4,399,906	4,399,906		422,616
South Barrington Building	South Barrington	IL			349,385	349,385			349,385		(349,385)								
0199999. Property Disposed					7,660,880	349,385	1,469,533		349,385		(349,385)		1,469,533	5,869,439		4,399,906	4,399,906		422,616
0399999 - Totals					7,660,880	349,385	1,469,533		349,385		(349,385)		1,469,533	5,869,439		4,399,906	4,399,906		422,616

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123417	NEW YORK	NY		08/09/2012	4.750	25,700,538		36,869,226
0599999. Mortgages in good standing - Commercial mortgages-all other						25,700,538		36,869,226
0899999. Total Mortgages in good standing						25,700,538		36,869,226
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						25,700,538		36,869,226

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122821	PLYMOUTH	MN		06/29/2006		33,811							33,811	33,811			
123200	PLANO	TX		01/27/2010		12,890							12,890	12,890			
123272	ROSEVILLE	CA		05/31/2011		19,734,840		(5,093)			(5,093)		19,729,748	19,729,748			
123276	FOUNTAIN VALLEY	CA		05/31/2011		80,111		(30)			(30)		80,080	80,080			
123277	FOUNTAIN VALLEY	CA		05/31/2011		52,891		(20)			(20)		52,871	52,871			
123299	GREENSBORO	NC		07/21/2011		300,656		(70)			(70)		300,586	300,586			
123313	LAKEWOOD	CO		07/07/2011		111,082							111,082	111,082			
123316	PHILADELPHIA	PA		07/26/2011		77,118							77,118	77,118			
123325	CINCINNATI	OH		08/08/2011		55,929							55,929	55,929			
123329	ORLANDO	FL		08/01/2011		71,608		17			17		71,625	71,625			
123333	CLEVELAND	OH		09/30/2011		74,095							74,095	74,095			
123346	WINSTON SALEM	NC		10/13/2011		127,611							127,611	127,611			
123350	INDIANAPOLIS	IN		10/13/2011		51,833							51,833	51,833			
123358	MAINVILLE	OH		11/30/2011		34,063							34,063	34,063			
123359	BURLINGAME	CA		11/04/2011		115,772							115,772	115,772			
123370	MARLTON	NJ		02/23/2012		68,992							68,992	68,992			
123371	STOUGHTON	MA		02/03/2012		40,031							40,031	40,031			
0299999. Mortgages with partial repayments						21,043,332		(5,196)			(5,196)		21,038,136	21,038,136			
0599999 - Totals						21,043,332		(5,196)			(5,196)		21,038,136	21,038,136			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		12/22/2011	2		2,438,191		11,783,315	1.750
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	Merit Capital Partne		12/22/2011	2		2,179,592		17,142,857	7.460
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									4,617,783		28,926,172	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006	3		24,377			4.340
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			2,189,714			1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part		01/29/2007	3		1,324,240		1,827,832	3.170
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		71,159		4,957,274	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		13,751,367		55,196,960	2.270
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007	3		64,345			1.850
000000-00-0	AVIGO SME FUND III	New Delhi	IN	Avigo Capital		06/30/2010			422,000		8,862,000	8.790
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity		11/10/2011			8,743,135		28,042,289	3.710
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Island	KY	Axiom Asia Private C		12/22/2011			643,750		5,763,440	1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		12/22/2011	3		720,740		14,091,600	16.300
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Island	KY	Baring Private Equit		12/22/2011			2,287,700		13,794,679	0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital		08/23/2012	3	8,504,533			2,688,932	1.120
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		03/17/2006	3		75,073			5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		18,266			0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		10,587		552,915	0.020
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		2,941		3,038,734	1.540
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		8,587			1.300
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com		05/04/2007	3		793,762			0.370
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inve		12/22/2011	2		1,034,301		13,366,653	0.630
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		17,698			0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		57,902			0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006	3		147,038			5.120
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	Excellere Partners,		12/22/2011	3		2,232,545		14,592,059	3.660
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3		550,331		1,522,308	3.210
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3	546,000			26,754,000	2.730
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		4,620,000		13,640,000	1.120
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group		03/31/2009			50,400			17.580
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		12/22/2011	3		1,429,152		1,354,450	0.510
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR		12/01/2006	3		289,101			0.560
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		12/22/2011	3		4,241,250		23,186,108	1.730
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		160,000			0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			20,000			0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		91,200			4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		422,581		938,352	1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		491,155		65,065,918	13.910
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTN		05/31/2009	3		1,008,429		2,439,728	2.230
45258#-AA-8	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY		01/01/2009			167,269			
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest		07/12/2012		4,980,463			12,062,000	5.430
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		1,894,135		20,718,451	1.630
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005	3		22,327			1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		1,137,064			0.810
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			17,691			2.360
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			261,816			2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner		10/01/2004	3		6,542			2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partner		12/22/2011	3		3,476,178		5,835,291	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C		08/17/2006	3		116,305		1,071,578	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		12/22/2011			1,681,905		12,233,807	2.400
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		55,500		1,141,139	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		2,106,861		21,341,495	0.710
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		37,613			0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		724,635		3,237,765	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		93,710			2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/22/2011	3		2,393,400		3,202,978	0.680
000000-00-0	ONCAP III	Toronto	ON	Onex Partners		07/08/2011			188,380		13,444,496	2.050
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group Ma		12/22/2011			1,994,194		14,638,541	3.280
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos		12/22/2011			93,674		2,460,691	1.180
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		1,590,000		11,310,000	5.140
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		03/16/2007	3		298,042		1,810,865	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G		04/28/2005	2		24,678			1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006	3		376,678			0.880
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		828,619		3,036,313	0.120

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		58,415		18,794,092	4.580
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		08/13/2007			342,994		769,773	1.010
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	Sycamore Partners, L		07/10/2012	3	7,776,850			16,818,695	2.450
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007	3		77,265		5,467,285	0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		22,413			1.310
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		931,647		6,294,107	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/22/2011	3		865,512		16,604,614	1.280
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	Victoria Capital Par		03/28/2012	3		531,864		13,769,595	2.230
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		12/22/2011	3		87,437		932,222	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner		10/14/2011	3		203,752		29,180,003	1.590
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			224,000		694,400	0.150
1599999. Joint Venture Interests - Common Stock - Unaffiliated								21,807,846	70,947,340		538,546,428	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		12/22/2011			2,562,579		12,507,687	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			46,571			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			89,048			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			1,017,963			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			5,974,459		34,253,066	0.940
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital		12/22/2011			801,139			30.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		02/28/2009			1,176,500		6,609,000	3.000
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group		06/24/2011			337,330		15,067,907	11.420
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners		03/30/2012			30,154,486			1.940
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors		05/29/2003			10,580			2.720
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	Hemisferio Sul Inves		04/27/2012			299,532		28,079,989	4.660
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT Community Cap		10/18/2006			277,805		40,355	7.150
000000-00-0	JER FUND III	McLean	VA	JER Partners		01/05/2005			221,805			2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners		07/09/2007			160,431			2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		10/24/2005			46,650			2.610
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds		12/22/2011			38,282,243		18,663,409	3.750
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	Morgan Stanley Real		11/06/2002			3,505			1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley Real		10/10/2006			10,211			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley Real		12/31/2010			1,016,832		11,153,275	0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	Morgan Stanley Real		07/30/2007			15,199			0.130
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group		07/15/2011			3,650,000		22,686,238	11.770
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	Prosperitas Investim		12/22/2011			418,844			1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	Red Fort Capital Adv		10/04/2011			3,283,660		37,019,384	22.320
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/28/2004			5,758			1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		09/29/2005			28,045			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/27/2007			55,187			0.950
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	Silverpeak Real Esta		08/26/2005			33,764			0.460
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		12/22/2011			1,920,000		6,480,000	2.650
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		04/27/2009			2,400,000		6,932,923	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	Westbrook Partners		10/17/2000			2,250			1.090
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			74,765			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			8,278,491		3,791,202	1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			16,368			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			42,724			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated									102,714,724		203,284,435	XXX
02014#-20-5	CURRENT CREEK INVESTMENTS LLC	Northbrook	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011			35,000,000		10,589,453	100.000
02001@-AS-2	AP Timber LLC	Dover	DE	Allstate Insurance Company		05/22/2012			71,904,847			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									106,904,847		10,589,453	XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management		12/22/2011	3		5,415,644		1,967,382	2.340
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital		04/26/2012	2		1,768,593		17,411,157	5.620
1999999. Joint Venture Interests - Other - Unaffiliated									7,184,237		19,378,539	XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital		06/12/2012			(67,873)		14,673,309	11.740
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates		02/29/2012			(50,000)		9,739,289	12.330
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(117,873)		24,412,598	XXX
3999999. Total - Unaffiliated								21,807,846	185,346,211		814,548,171	XXX
4099999. Total - Affiliated									106,904,847		10,589,453	XXX
4199999 - Totals								21,807,846	292,251,058		825,137,624	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	07/10/2012	34,201							34,201	34,201				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							34,201							34,201	34,201				
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	12/22/2011	07/03/2012	73,406							73,406	73,406				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							73,406							73,406	73,406				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	09/25/2012	11,394							11,394	11,394				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	08/30/2012	35,835							35,835	35,835				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	08/09/2012	876,773							876,773	876,773				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	07/11/2012	825,915							825,915	825,915				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	09/30/2012									(231)	(231)		(231)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	09/26/2012	98,071							98,071	98,071				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	11/10/2011	08/21/2012	19,664							19,664	19,664				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Island	KY	Axiom Asia Private C	12/22/2011	08/31/2012	25,684							25,684	25,684				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	07/05/2012	674,177							674,177	741,087	66,910		66,910	
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	09/13/2012	191,781							191,781	191,781				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	07/19/2012	190,707							190,707	190,707				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	09/13/2012	81,508							81,508	81,508				
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007	08/09/2012	3,701,720							3,701,720	3,275,219	(426,501)		(426,501)	
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inve	12/22/2011	07/31/2012	649,231							649,231	649,231				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	07/31/2012	78,326							78,326	78,326				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	07/31/2012	1,854,998							1,854,998	1,612,010	(242,988)		(242,988)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	09/28/2012								2,596,933	2,577,326	(19,607)		(19,607)	
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	09/27/2012	411,100							411,100	411,100				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	07/20/2012	147,820							147,820	147,820				
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	12/22/2011	08/08/2012	1,166,152							1,166,152	1,166,152				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	09/27/2012	589,636							589,636	589,636				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	07/25/2012	456,822							456,822	456,822				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	08/23/2012	40,550							40,550	40,550				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCT	08/07/2002	07/31/2012									16,625		16,625	16,625	
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	08/01/2012	394,111							394,111	394,111				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/05/2012	1,077,236							1,077,236	1,077,236				
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC	San Francisco	CA	IMPACT Community Cap	06/10/2008	07/01/2012	167,269							167,269	167,269				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	07/12/2012								29,261	29,261				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	08/08/2012	731,320							731,320	731,320				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	07/20/2012	194,367							194,367	194,367				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	07/20/2012	703,833							703,833	703,833				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	07/31/2012	521,484							521,484	521,484				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partner	12/22/2011	08/22/2012	107,940							107,940	107,940				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	07/10/2012	13,540							13,540	13,540				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	12/22/2011	07/02/2012	21,643							21,643	21,643				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	08/01/2012	27,957							27,957	27,957				
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	08/29/2012	10,062,992							10,062,992	10,062,992				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	09/04/2012	15,414							15,414	15,414				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	07/09/2012								59,360	59,360				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005	09/28/2012	275,000							275,000	275,000				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	07/16/2012	574,241							574,241	574,241				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	12/19/2003	08/20/2012	292,105							292,105	292,105				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	09/30/2012									(306)	(306)		(306)	
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group Ma	12/22/2011	08/22/2012	853,222							853,222	853,222				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	09/19/2012	808,965							808,965	756,072	(52,893)		(52,893)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	08/17/2012	1,282,028							1,282,028	1,282,028				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	07/31/2012	589,301							589,301	589,301				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	07/05/2012	28,564							28,564	28,564				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	09/11/2012	721,457							721,457	721,457				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	07/19/2012	883,739							883,739	883,739				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	09/27/2012	2,219,020							2,219,020	2,219,020				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	07/23/2012	106,282							106,282	106,282				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita	05/01/2007	09/21/2012	229,470							229,470	229,470				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	09/21/2012	35,627							35,627	33,384	(2,243)		(2,243)	
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	07/27/2012	78,881							78,881	78,881				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	09/28/2012	140,749							140,749	140,749				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/22/2011	08/17/2012	419,057							419,057	419,057				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	12/22/2011	08/23/2012	3,198,954							3,198,954	3,198,954				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	08/22/2012	144,643							144,643	144,643				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	08/01/2012	41,941							41,941	41,941				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	07/25/2012	2,418,750							2,418,750	2,418,750				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							41,508,965							44,194,519	43,533,285	(677,859)	16,625	(661,234)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006	07/12/2012	1,190,563							1,190,563	1,190,563				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	12/22/2011	09/30/2012									(4,372)	(4,372)		(4,372)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	08/10/2012	27,457							27,457	27,457				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	08/17/2012	266,720							266,720	266,720				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	08/17/2012	883,977							883,977	883,977				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	08/15/2012	108,869							108,869	108,869				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND IIFCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	07/10/2012	170,423							170,423	170,423				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	08/31/2012	296,871							296,871	296,871				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	08/15/2012	710,219							710,219	710,219				
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners	03/30/2012	07/19/2012								780,735	780,735				
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	Community Reinvestme	12/20/2011	09/07/2012	184							184	184				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	08/16/2012	23,854							23,854	23,854				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital,	10/26/2005	08/03/2012	916,453							916,453	916,453				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	09/13/2012	613,976							613,976	613,976				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007	07/31/2012	1,039,188							1,039,188	1,039,188				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	07/02/2012	46,650							46,650	46,650				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	08/21/2012	282,716							282,716	282,716				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	07/31/2012	185,123							185,123	185,123				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	08/17/2012	495,826							495,826	495,826				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	09/19/2012	5,435,183							5,435,183	5,435,183				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley Real	12/31/2010	07/11/2012	217,135							217,135	217,135				
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	Silverpeak Real Esta	08/26/2005	09/21/2012	33,764							33,764	33,764				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	09/25/2012	506,286							506,286	506,286				
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	Westbrook Partners	06/12/1997	09/25/2012	114,213							114,213	114,213				
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	Westbrook Partners	09/10/2004	09/25/2012	41,532							41,532	41,532				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	07/27/2012	1,401,926							1,401,926	1,401,926				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	07/27/2012	1,438,114							1,438,114	1,438,114				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							16,447,222							17,227,957	17,223,585	(4,372)		(4,372)	
000000-00-0	ENERVEST CO-INVESTMENT FUND XII-2A LP	HOUSTON	TX	EnerVest Management	12/19/2011	08/31/2012	99,076							99,076	99,076				
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	07/31/2012								21,877	12,972	(8,905)		(8,905)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	07/02/2012	112,366							112,366	112,366				
1999999. Joint Venture Interests - Other - Unaffiliated							211,442							233,318	224,414	(8,905)		(8,905)	
3999999. Total - Unaffiliated							58,275,237							61,763,402	61,088,892	(691,135)	16,625	(674,510)	
4099999. Total - Affiliated																			
4199999 - Totals							58,275,237							61,763,402	61,088,892	(691,135)	16,625	(674,510)	

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)
912828-TJ-9	US TREASURY N/B		08/09/2012	BANK OF AMERICA		24,799,805	25,000,000		1
912828-TL-4	US TREASURY N/B		09/13/2012	Various		150,058,590	150,000,000	8,287	1
0599999. Subtotal - Bonds - U.S. Governments						174,858,395	175,000,000	8,287	XXX
041042-UB-6	ARKANSAS ST GO		09/14/2012	J. P. MORGAN SECURITIES, INC.		9,847,260	8,385,000	1,165	1FE
34153P-Q3-5	FL ST-C-REF		07/25/2012	MERRILL LYNCH CAPITAL MARKETS		16,849,727	13,290,000		1FE
34153P-Q4-3	FL ST-C-REF		07/25/2012	MERRILL LYNCH CAPITAL MARKETS		17,910,963	13,955,000		1FE
574193-GN-2	MARYLAND ST-REF 2ND SER		09/07/2012	Various		67,410,200	55,000,000	151,875	1FE
57582P-D2-3	MASSACHUSETTS ST- SER E		07/26/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,451,440	3,000,000	20,000	1FE
604129-LA-2	MINNESOTA ST GO - 2009 SER A		09/21/2012	J. P. MORGAN SECURITIES, INC.		10,332,090	8,500,000	135,764	1FE
605581-BL-0	MISSISSIPPI ST GO - REF 2012 SER F		08/10/2012	RAYMOND JAMES & ASSOCIATES, INC.		10,063,520	8,000,000		1FE
605581-BM-8	MISSISSIPPI ST GO - REF 2012 SER F		08/10/2012	RAYMOND JAMES & ASSOCIATES, INC.		11,782,400	10,000,000		1FE
606301-MK-2	MISSOURI ST GO REF - 4TH ST BLDG- 2012 S		09/11/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		28,236,240	24,000,000		1FE
606301-MB-2	MISSOURI ST GO REF - ST WTR POLL CTRL -2		09/18/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		17,203,280	14,850,000		1FE
606301-MC-0	MISSOURI ST GO REF - ST WTR POLL CTRL -2		09/11/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,188,342	2,710,000		1FE
658256-H7-0	NORTH CAROLINA ST GO-REF-SER C		09/07/2012	GOLDMAN, SACHS & CO.		9,071,082	7,135,000	129,817	1FE
677521-XV-3	OHIO ST G O - HIGHER ED BDS - REF - 2012		07/26/2012	MERRILL LYNCH CAPITAL MARKETS		13,959,363	10,870,000	58,879	1FE
677521-LY-0	OHIO ST GO HIGHER ED-REF SER A		08/03/2012	RAYMOND JAMES & ASSOCIATES, INC.		12,646,700	10,000,000	198,611	1FE
70914P-TE-2	PA ST-FIRST SER-REF		08/03/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,507,490	7,425,000		1FE
917542-TD-4	UTAH ST GO - REF - 2012 SER A		09/26/2012	J. P. MORGAN SECURITIES, INC.		33,899,245	28,145,000		1FE
93974C-3U-2	WASHINGTON STATE GO MOTOR VEHICLE FUEL S		08/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		30,554,822	24,150,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						305,914,163	249,415,000	696,111	XXX
097437-QG-5	BOISE CITY ID INDEP SCH DIST- REF - 2012		09/07/2012	SEATTLE NORTHWEST SECURITIES CORP.		3,751,866	3,185,000		1FE
097437-QH-3	BOISE CITY ID INDEP SCH DIST- REF - 2012		09/07/2012	SEATTLE NORTHWEST SECURITIES CORP.		3,561,244	3,020,000		1FE
097437-QJ-9	BOISE CITY ID INDEP SCH DIST- REF - 2012		09/07/2012	SEATTLE NORTHWEST SECURITIES CORP.		3,498,275	2,750,000		1FE
05914F-JZ-4	BALTIMORE CNTY MD G O 2010 A		09/21/2012	MORGAN STANLEY DEAN WITTER		7,279,560	6,000,000	120,833	1FE
205759-JC-8	COMSTOCK PK MI PUB SCH G O 03 REF		09/18/2012	PRE-REFUNDING		105,635	105,000	2,098	1Z
205759-JF-1	COMSTOCK PK MI PUB SCH G O 03 REF		09/18/2012	PRE-REFUNDING		140,847	140,000	2,797	1FE
517840-4X-9	LAS VEGAS VLY NV WTR DIST - 2012 SER B		07/11/2012	CITIGROUP GLOBAL MARKETS		3,612,759	3,425,000		1FE
517840-5Q-3	LAS VEGAS VLY NV WTR DIST - 2012 SER B		07/11/2012	CITIGROUP GLOBAL MARKETS		1,221,590	1,000,000		1FE
199491-6T-3	COLUMBUS OH GO - 2012 SER A		09/04/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,513,592	2,130,000	10,177	1FE
495080-SL-8	KING CNTY WA SCH DIST #403 RENTON - REF2		08/16/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		16,218,956	13,125,000		1FE
495080-SM-6	KING CNTY WA SCH DIST #403 RENTON - REF2		08/16/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		16,910,458	13,700,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						58,814,782	48,580,000	135,905	XXX
914072-KQ-5	UNIV OF AR-VAR-B		08/22/2012	CREWS & ASSOC.		1,150,850	1,000,000		1FE
219672-FH-0	CORONA CA COP CLEARWTR COGEN 2003		08/13/2012	PRE-REFUNDING		240,000	240,000	5,400	2FE
219672-FN-7	CORONA CA COP CLEARWTR COGEN 2003		08/13/2012	PRE-REFUNDING		293,576	295,000	6,638	2FE
219672-FX-5	CORONA CA COP CLEARWTR COGEN 2003		08/13/2012	PRE-REFUNDING		2,170,000	2,170,000	48,825	2FE
219672-GC-0	CORONA CA COP CLEARWTR COGEN 2003		08/13/2012	PRE-REFUNDING		2,652,133	2,665,000	59,963	2FE
249182-EN-2	DENVER CO ARPT SYS REV SER 2006 A		08/15/2012	PRE-REFUNDING		6,469,536	6,310,000	78,875	2FE
249182-ER-3	DENVER CO ARPT SYS REV SER 2006 A		08/15/2012	PRE-REFUNDING		6,725,856	6,560,000	82,000	1FE
362848-RH-8	GAINESVILLE FL UTILITIES SYS REVENUE - 2		07/13/2012	J. P. MORGAN SECURITIES, INC.		2,743,796	2,200,000		1FE
362848-RJ-4	GAINESVILLE FL UTILITIES SYS REVENUE - 2		07/13/2012	J. P. MORGAN SECURITIES, INC.		2,953,598	2,350,000		1FE
59334P-EH-6	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		07/20/2012	J. P. MORGAN SECURITIES, INC.		1,164,394	960,000		1FE
59334P-EJ-2	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		07/20/2012	J. P. MORGAN SECURITIES, INC.		1,470,900	1,210,000		1FE
59334P-EK-9	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		07/20/2012	J. P. MORGAN SECURITIES, INC.		915,233	750,000		1FE
889560-AL-2	TOLOMATO FL CDD SPL ASSMNT REF SER 2012A		08/23/2012	EXCHANGE		1,615,000	1,615,000		4Z
889560-AM-0	TOLOMATO FL CDD SPL ASSMNT REF SERIES 20		08/23/2012	EXCHANGE		325,002	440,000		4Z
889560-AN-8	TOLOMATO FL CDD SPL ASSMNT REF SERIES 20		08/23/2012	EXCHANGE		665,000	1,025,000		4Z
889560-AP-3	TOLOMATO FL CDD SPL ASSMNT REF SERIES 20		08/23/2012	EXCHANGE		279,998	525,000		4Z
889560-AV-0	TOLOMATO FL CMNTY DEV SPL ASSMT 2012 SER		09/06/2012	EXCHANGE		62,500	125,000		5Z
889560-AZ-1	TOLOMATO FL CMNTY DEV SPL ASSMT 2012 SER		09/06/2012	EXCHANGE		1,241,488	3,765,000		5Z
889560-BD-9	TOLOMATO FL CMNTY DEV SPL ASSMT 2012 SER		09/06/2012	EXCHANGE			1,225,000		5Z
59447P-MP-3	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN		09/07/2012	J. P. MORGAN SECURITIES, INC.		17,052,140	14,000,000	145,833	1FE
914455-KN-9	UNIV OF MICHIGAN GEN REV 2010 SER C		09/07/2012	MORGAN STANLEY DEAN WITTER		4,957,440	4,000,000	89,444	1FE
534272-A5-8	LINCOLN NE ELEC SYS REVENUE - REF 2012		07/13/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,688,745	6,115,000		1FE
646139-Y9-0	NEW JERSEY ST TURNPIKE AUTH SER B		08/24/2012	CITIGROUP GLOBAL MARKETS		12,129,133	10,250,000		1FE
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B		08/24/2012	CITIGROUP GLOBAL MARKETS		4,752,480	4,000,000		1FE
64971Q-YB-3	NEW YORK CITY NY TRANSITIONAL FINANCE AU		08/10/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		31,210,000	25,000,000		1FE
64971Q-YC-1	NEW YORK CITY NY TRANSITIONAL FINANCE AU		08/10/2012	Various		13,850,980	11,000,000		1FE
64990E-CW-5	NEW YORK ST DORM AUTH ST PERSONAL INCOME		08/17/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		28,757,750	25,000,000	150,000	1FE
89602N-WP-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		08/21/2012	STIFEL NICOLAUS & CO, INC.		1,602,432	1,300,000	9,569	1FE
89602N-ZZ-0	TRIBOROUGH NY BRIDGE & TUNNEL AUTH REF S		08/03/2012	GOLDMAN, SACHS & CO.		25,228,600	20,000,000		1FE
611530-AJ-5	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		07/20/2012	RBC DAIN RAUSCHER		1,192,760	1,000,000		1FE

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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)
611530-AW-6	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		07/20/2012	RBC DAIN RAUSCHER		1,559,545	1,300,000		1FE
611530-AX-4	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		07/20/2012	RBC DAIN RAUSCHER		1,507,850	1,250,000		1FE
611530-BD-7	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		07/20/2012	RBC DAIN RAUSCHER		1,188,460	1,000,000		1FE
052476-ZA-9	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		07/12/2012	GOLDMAN, SACHS & CO.		3,728,220	3,000,000	12,500	1FE
052476-ZB-7	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		07/12/2012	GOLDMAN, SACHS & CO.		3,123,200	2,500,000	10,417	1FE
052476-ZC-5	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		07/12/2012	GOLDMAN, SACHS & CO.		1,724,309	1,370,000	5,708	1FE
235416-4L-5	DALLAS WTRWKS & SWR-A		08/22/2012	CITIGROUP GLOBAL MARKETS		11,122,302	8,945,000		1FE
662903-MV-2	NORTH TEX ST MUN WTR DIST WTR SYS REVENU		07/11/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,390,200	5,000,000	34,271	1FE
79642B-VQ-3	SAN ANTONIO TX WTR REVENUE REF - 2012 SE		09/07/2012	WELLS FARGO BROKERAGE SERVICES		2,666,937	2,275,000		1FE
79642B-VS-9	SAN ANTONIO TX WTR REVENUE REF - 2012 SE		09/07/2012	WELLS FARGO BROKERAGE SERVICES		4,883,032	3,850,000		1FE
313380-L9-6	FEDERAL HOME LOAN BANK		08/22/2012	J. P. MORGAN SECURITIES, INC.		4,498,560	4,500,000		1FE
3137EA-DK-2	FREDDIE MAC		07/27/2012	BARCLAYS BANK		14,935,950	15,000,000		1FE
3137EA-DL-0	FREDDIE MAC		08/09/2012	BARCLAYS BANK		19,990,000	20,000,000		1FE
880591-EN-8	TENN VALLEY AUTHORITY		08/06/2012	BANK OF AMERICA		9,912,200	10,000,000		1
720653-KQ-6	PIERCE CNTY WA SWR REV		08/23/2012	CITIGROUP GLOBAL MARKETS		5,178,307	4,265,000		1FE
720653-KR-4	PIERCE CNTY WA SWR REV		08/23/2012	CITIGROUP GLOBAL MARKETS		5,472,813	4,480,000		1FE
720653-KS-2	PIERCE CNTY WA SWR REV		08/23/2012	CITIGROUP GLOBAL MARKETS		5,777,881	4,705,000		1FE
720653-KT-0	PIERCE CNTY WA SWR REV		08/23/2012	CITIGROUP GLOBAL MARKETS		6,115,374	4,940,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						291,336,459	255,475,000	739,443	XXX
007903-AV-9	ADVANCED MICRO DEVICES		09/25/2012	Various		6,045,313	6,050,000	14,333	3FE
02005A-BN-7	ALLY MASTER OWNER TRUST		07/23/2012	BARCLAYS BANK		14,404,691	14,170,000	7,837	1FE
02406P-AL-4	AMERICAN AXLE & MFG INC		09/04/2012	J. P. MORGAN SECURITIES, INC.		1,175,000	1,175,000		4FE
02636P-AA-0	AMERICAN GILSONITE CO		08/17/2012	BANK OF AMERICA		4,275,000	4,275,000		4FE
02666Q-L5-0	AMERICAN HONDA FINANCE		09/04/2012	DEUTSCHE BANK SECURITIES		11,963,160	12,000,000		1FE
031652-BC-3	AMKOR TECHNOLOGIES INC		07/17/2012	BANK OF AMERICA		1,720,100	1,670,000	27,027	3FE
031652-BF-6	AMKOR TECHNOLOGY INC		09/18/2012	DEUTSCHE BANK SECURITIES		1,250,000	1,250,000		3FE
039380-AG-5	ARCH COAL INC		08/02/2012	OPPENHEIMER & CO. INC		1,188,000	1,350,000	14,138	4FE
03968X-AB-7	ARDAGH PKG FIN/MP HD USA	F	07/19/2012	CITIBANK		157,578	150,000	3,104	3FE
044209-AE-4	ASHLAND INC		08/02/2012	CITIBANK		1,250,000	1,250,000		3FE
059165-EE-6	BALTIMORE GAS & ELECTRIC		08/14/2012	MORGAN STANLEY DEAN WITTER		9,962,000	10,000,000		2FE
06366R-HA-6	BANK OF MONTREAL	A	09/04/2012	MORGAN STANLEY DEAN WITTER		20,967,660	21,000,000		1FE
05531F-AL-7	BB&T CORPORATION		08/07/2012	DEUTSCHE BANK SECURITIES		9,981,800	10,000,000		1FE
05539B-ED-2	BCAP 2012-RR3 10A5		07/10/2012	CHASE SECURITIES		13,920,057	14,132,038	10,756	1FE
055381-AS-6	BE AEROSPACE INC		07/09/2012	J. P. MORGAN SECURITIES, INC.		1,377,000	1,350,000	23,428	3FE
090613-AF-7	BIOMET INC		09/20/2012	Various		3,719,500	3,550,000	31,579	4FE
110122-AS-7	BRISTOL-MYERS SQUIBB CO		07/26/2012	CITIBANK		38,645,490	39,000,000		1FE
110394-AE-3	BRISTOW GROUP INC		09/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		720,000	720,000		3FE
127693-AC-3	CAESARS OPERATING ESCROW		08/15/2012	CITIBANK		1,250,000	1,250,000		4FE
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	09/12/2012	J. P. MORGAN SECURITIES, INC.		30,819,300	30,000,000	14,667	1FE
136069-ET-4	CANADIAN IMPERIAL BANK	A	09/24/2012	CITIBANK		29,991,000	30,000,000		1FE
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		08/08/2012	CITIBANK		1,074,432	1,085,000		3FE
151020-AG-9	CELGENE CORP		08/06/2012	J. P. MORGAN SECURITIES, INC.		19,957,200	20,000,000		2FE
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		07/09/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,200,000	1,200,000		4FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		08/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		550,000	550,000		3FE
125581-GQ-5	CIT GROUP INC		08/01/2012	BANK OF AMERICA		3,003,125	3,000,000	521	3FE
184496-AH-0	CLEAN HARBORS INC		07/17/2012	GOLDMAN, SACHS & CO.		1,750,000	1,750,000		3FE
17319B-AC-9	CMLTI 2012-6 2A1		07/10/2012	MORGAN STANLEY DEAN WITTER		21,101,175	21,207,211	19,480	1FE
12621E-AG-8	CNO FINANCIAL GROUP INC		09/20/2012	GOLDMAN, SACHS & CO.		720,000	720,000		3FE
19416Q-EA-4	COLGATE-PALMOLIVE CO		07/27/2012	J. P. MORGAN SECURITIES, INC.		9,853,700	10,000,000		1FE
201723-AH-6	COMMERCIAL METALS CO		08/07/2012	STIFEL NICOLAUS & CO, INC.		639,844	625,000	2,821	3FE
205887-BG-6	CONAGRA FOODS INC		09/10/2012	BANK OF AMERICA		11,971,440	12,000,000		2FE
20605P-AE-1	CONCHO RESOURCES INC		08/14/2012	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000		4FE
210795-QC-7	CONTL AIRLINES 2012-2 B		09/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,250,000	1,250,000		3FE
02152A-AU-3	CWALT 2007-16CB 4A3		08/07/2012	CITIBANK		21,959,464	35,418,490	11,012	6FE
23331A-BE-8	D.R. HORTON INC		09/11/2012	ROYAL BANK OF SCOTLAND PLC		1,950,000	1,950,000		3FE
23918K-AP-3	DAVITA INC		08/14/2012	J. P. MORGAN SECURITIES, INC.		2,475,000	2,475,000		4FE
25470X-AG-0	DISH DBS CORP		07/19/2012	Various		3,390,625	3,325,000	36,845	3FE
262049-AA-7	DRILL RIGS HLDS INC	F	09/18/2012	DEUTSCHE BANK SECURITIES		2,759,096	2,750,000	334	4FE
278642-AB-9	EBAY INC		09/19/2012	BANK OF AMERICA		13,009,345	12,615,000	90,539	1FE
278865-AN-0	ECOLAB INC		08/06/2012	BANK OF AMERICA		7,996,000	8,000,000		2FE
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING		09/10/2012	UNION BANK OF SWITZERLAND		4,005,000	4,000,000		3FE
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		07/17/2012	BANK OF AMERICA		3,300,000	3,000,000	3,021	3FE
29379V-AX-1	ENTERPRISE PRODUCTS OPER		08/06/2012	CITIBANK		10,993,510	11,000,000		2FE

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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)
26875P-AK-7	EOG RESOURCES INC		09/05/2012	Various		10,963,310	11,000,000		1FE
26878U-AE-7	EP ENERGY LLC, TERM LOAN B-1		09/04/2012	CITIBANK		500,000	500,000		3FE
31428X-AS-5	FEDEX CORP		07/24/2012	GOLDMAN, SACHS & CO.		9,974,600	10,000,000		2FE
319963-BE-3	FIRST DATA CORPORATION		08/02/2012	DEUTSCHE BANK SECURITIES		1,869,788	1,885,000		4FE
34354P-AC-9	FLOWSERVE CORPORATION		09/06/2012	Various		15,018,640	15,000,000		2FE
30249U-AA-9	FMC TECHNOLOGIES INC		09/18/2012	WELLS FARGO BROKERAGE SERVICES		11,972,040	12,000,000		2FE
30251G-AH-0	FMG RESOURCES AUG 2006	F	08/29/2012	OPPENHEIMER & CO. INC		975,000	975,000	27,483	3FE
30251G-AN-7	FMG RESOURCES AUG 2006	F	08/29/2012	OPPENHEIMER & CO. INC		1,745,313	1,875,000	59,082	3FE
35906A-AM-0	FRONTIER COMMUNICATIONS		09/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,043,000	3,975,000	14,567	3FE
302941-AJ-8	FTI CONSULTING INC		08/03/2012	Various		2,961,000	2,800,000	60,281	3FE
369300-AM-0	GENERAL CABLE CORP		09/20/2012	Various		7,984,000	7,900,000		4FE
41283L-AC-9	HARLEY-DAVIDSON FINL SER		09/18/2012	CITIBANK		33,953,420	34,000,000		2FE
421924-BK-6	HEALTHSOUTH CORP		09/06/2012	WELLS FARGO		1,150,000	1,150,000		4FE
436440-AD-3	HOLOGIC INC		07/19/2012	GOLDMAN, SACHS & CO.		1,150,000	1,150,000		4FE
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		08/16/2012	GOLDMAN, SACHS & CO.		990,000	1,000,000		3FE
44923Q-AD-6	HYUNDAI CAPITAL AMERICA		09/24/2012	CITIBANK		8,987,670	9,000,000		2FE
44923Q-AE-4	HYUNDAI CAPITAL AMERICA		09/24/2012	CITIBANK		14,991,300	15,000,000		2FE
451102-AT-4	ICAHN ENTERPRISES/FIN		07/09/2012	JEFFERIES & COMPANY, INC.		2,110,000	2,000,000	78,667	3Z
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		09/26/2012	DIRECT		3,111,175	3,111,175		2AM
45257#-AA-9	IMPACT CHILDCARE LLC ABS		07/15/2012	SCHEDULED PAY UP		12,292	12,292		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		07/16/2012	SCHEDULED PAY UP		7,927	7,927		5
457187-AA-0	INGREDION INC		09/17/2012	J. P. MORGAN SECURITIES, INC.		11,932,560	12,000,000		2FE
46284P-AP-9	IRON MOUNTAIN INC		08/15/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,248,438	1,250,000	1,997	4FE
24422E-RW-1	JOHN DEERE CAPITAL CORP		09/04/2012	DEUTSCHE BANK SECURITIES		14,968,950	15,000,000		1FE
48126E-AA-5	JPMORGAN CHASE & CO		08/13/2012	J. P. MORGAN SECURITIES, INC.		19,964,200	20,000,000		1FE
492914-AS-5	KEY ENERGY SERVICES INC		09/25/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		3,695,000	3,600,000	18,225	4FE
50540R-AK-8	LAB CORP OF AMER HLDGS		08/20/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		23,950,320	24,000,000		2FE
526057-BH-6	LENNAR CORP		07/17/2012	DEUTSCHE BANK SECURITIES		875,000	875,000		4FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		07/25/2012	SCHEDULED PAY UP		550,547	550,547		1FM
570506-AQ-8	MARKWEST ENERGY PART/FIN		08/06/2012	WELLS FARGO		569,336	575,000		3FE
59001A-AN-2	MERITAGE HOMES CORP		07/18/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,272,000	1,200,000	23,357	4FE
59001A-AQ-5	MERITAGE HOMES CORP		09/21/2012	OPPENHEIMER & CO. INC		215,000	200,000	6,456	4FE
63934E-AM-0	NAVISTAR INTL CORP		07/10/2012	OPPENHEIMER & CO. INC		1,077,625	1,165,000	19,223	5FE
651229-AL-0	NEWELL RUBBERMAID INC		09/19/2012	SUSQUEHANNA FINANCIAL GROUP LLLP		3,048,180	3,000,000	16,667	2FE
65339K-AF-7	NEXTERA ENERGY CAPITAL		09/18/2012	BARCLAYS BANK		18,978,910	19,000,000		2FE
629377-BT-8	NRG ENERGY INC		09/10/2012	Various		1,862,500	1,850,000		4FE
67020Y-AD-2	NUANCE COMMUNICATIONS		08/09/2012	BARCLAYS BANK		1,175,000	1,175,000		3FE
62944T-AE-5	NVR INC		09/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		16,970,590	17,000,000		2FE
678026-AD-7	OIL STATES INTL INC		07/05/2012	BANK OF AMERICA		1,567,500	1,500,000	10,563	3FE
67103H-AC-1	O'REILLY AUTOMOTIVE INC		08/16/2012	J. P. MORGAN SECURITIES, INC.		4,981,350	5,000,000		2FE
690768-BF-2	OWENS-ILLINOIS INC		07/09/2012	BANK OF AMERICA		1,421,875	1,250,000	15,438	4FE
71645W-AU-5	PETROBRAS INTL FIN CO	F	08/02/2012	MIZUHO INTERNATIONAL PLC		5,167,700	5,000,000	486	2FE
72347N-AK-6	PINNACLE FOODS FINANCE TERM LOAN F		09/18/2012	BARCLAYS BANK		1,240,625	1,250,000		4FE
74733V-AC-4	QEP RESOURCES INC		09/05/2012	J. P. MORGAN SECURITIES, INC.		3,082,813	3,075,000		3FE
75886A-AG-3	REGENCY ENERGY PARTNERS		09/27/2012	Various		7,186,000	7,100,000		3FE
761735-AN-9	REYNOLDS GRP ISS/REYNOLD		09/19/2012	Various		4,005,000	4,000,000		4FE
772739-AM-0	ROCK-TENN CO		09/04/2012	BANK OF AMERICA		6,940,990	7,000,000		3FE
78011D-AC-8	ROYAL BANK OF CANADA	A	09/12/2012	RBC DOMINION SECURITIES		29,997,000	30,000,000		1FE
80007P-AR-0	SANDRIDGE ENERGY INC		08/06/2012	BARCLAYS BANK		1,778,438	1,750,000	56,510	4FE
80007P-AS-8	SANDRIDGE ENERGY INC		08/06/2012	BARCLAYS BANK		1,169,125	1,175,000		4FE
78401F-AE-7	SBA TELECOMMUNICATIONS		07/10/2012	J. P. MORGAN SECURITIES, INC.		550,000	550,000		4FE
78403D-AC-4	SBA TOWER TRUST		07/26/2012	BARCLAYS BANK		25,000,000	25,000,000		1FE
81180W-AD-3	SEAGATE HDD CAYMAN	F	09/07/2012	BANK OF AMERICA		4,736,250	4,500,000	112,578	3FE
81211K-AR-1	SEALED AIR CORP		09/25/2012	Various		13,209,000	11,600,000	97,429	4FE
81725W-AF-0	SENSATA TECHNOLOGIES BV	F	07/13/2012	OPPENHEIMER & CO. INC		1,304,688	1,250,000	14,219	4FE
829259-AH-3	SINCLAIR TELEVISION GROU		09/27/2012	WELLS FARGO		250,000	250,000		4FE
82967N-AG-3	SIRIUS XM RADIO INC		09/19/2012	Various		6,803,094	6,750,000	24,351	4FE
832248-AQ-1	SMITHFIELD FOODS INC		07/12/2012	CITIBANK		1,382,813	1,250,000	4,306	3FE
832248-AV-0	SMITHFIELD FOODS INC		07/18/2012	BARCLAYS BANK		1,840,750	1,850,000		3FE
835898-AF-4	SOTHEBY'S		09/21/2012	GOLDMAN, SACHS & CO.		2,320,000	2,320,000		3FE
85571N-AA-7	STARZ LLC/STARZ FIN CORP		09/06/2012	SUNTRUST CAPITAL MARKETS		3,050,000	3,050,000		3FE
858119-AS-9	STEEL DYNAMICS INC		08/02/2012	BANK OF AMERICA		1,125,000	1,125,000		3FE
858119-AU-4	STEEL DYNAMICS INC		08/02/2012	BANK OF AMERICA		1,670,000	1,670,000		3FE

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

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863667-AC-5	STRYKER CORP		09/19/2012	BANK OF AMERICA		11,474,097	11,026,000	106,585	1FE
864486-AD-7	SUBURBAN PROPANE PARTNRS		09/20/2012	CITIBANK		3,456,000	3,200,000	36,000	3FE
864486-AF-2	SUBURBAN PROPANE PARTNRS		08/10/2012	Various		11,391,826	10,662,389	4,302	3FE
874060-AA-4	TAKEDA PHARMACEUTICAL	F	07/09/2012	NOMURA SECURITIES INTERNATIONAL, INC.		28,000,000	28,000,000		1FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP		09/07/2012	WELLS FARGO		565,000	565,000		4FE
882508-AU-8	TEXAS INSTRUMENTS INC		07/30/2012	J. P. MORGAN SECURITIES, INC.		14,908,500	15,000,000		1FE
891145-TN-4	TORONTO-DOMINION BANK	A	09/27/2012	TORONTO DOMINION SECURITIES (USA) INC.		15,435,900	15,000,000	11,875	1FE
89153V-AD-1	TOTAL CAPITAL INTL SA	F	09/18/2012	HSBC SECURITIES, INC.		19,985,600	20,000,000		1FE
893830-BD-0	TRANSOCEAN INC	F	09/10/2012	J. P. MORGAN SECURITIES, INC.		21,937,080	22,000,000		2FE
897050-AA-8	TRONOX FINANCE LLC		08/16/2012	GOLDMAN, SACHS & CO.		4,266,406	4,250,000	332	4FE
87311X-AC-2	TW TELECOM HOLDINGS INC		09/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,125,000	1,125,000		4FE
902134-AA-3	TYCO FLOW CONTROL FINANC		09/10/2012	J. P. MORGAN SECURITIES, INC.		16,971,950	17,000,000		2FE
909218-AC-3	UNIT CORP		09/20/2012	Various		5,575,000	5,500,000	97,903	3FE
911312-AP-1	UNITED PARCEL SERVICE		09/24/2012	Various		17,245,070	17,250,000		1FE
91359P-AH-3	UNIVERSAL HOSPITAL SERVI		07/24/2012	BARCLAYS BANK		3,000,000	3,000,000		4FE
C9413P-AG-8	VALEANT PHARMACEUTICALS SERIES A TL B	A	07/05/2012	GOLDMAN, SACHS & CO.		975,000	1,000,000		3FE
92345Y-AC-0	VERISK ANALYTICS INC		09/05/2012	BANK OF AMERICA		16,865,190	17,000,000		2FE
92857W-AY-6	VODAFONE GROUP PLC	F	09/19/2012	MORGAN STANLEY DEAN WITTER		49,845,500	50,000,000		1FE
931422-AG-4	WALGREEN CO		09/18/2012	Various		45,079,164	44,905,000	7,484	2FE
931422-AJ-8	WALGREEN CO		09/10/2012	BANK OF AMERICA		36,922,300	37,000,000		2FE
94106L-AY-5	WASTE MANAGEMENT INC		09/05/2012	BARCLAYS BANK		15,948,960	16,000,000		2FE
942683-AG-8	WATSON PHARMACEUTICALS I		09/27/2012	J. P. MORGAN SECURITIES, INC.		24,885,250	25,000,000		2FE
94707V-AC-4	WEATHERFORD INTL LTD	F	09/27/2012	VARIOUS		(62,500)			2FE
94973V-BA-4	WELLPOINT INC		09/05/2012	CITIBANK		14,949,450	15,000,000		2FE
94973V-BC-0	WELLPOINT INC		09/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		11,972,640	12,000,000		2FE
96758D-AP-8	WIDE OPEN WEST FINANCE LLC TERM LOAN		07/30/2012	CREDIT SUISSE		1,440,000	1,500,000		4FE
92936M-AC-1	WPP FINANCE 2010	F	09/04/2012	PARIBAS CAPITAL MARKETS		12,891,190	13,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,146,845,815	1,155,793,069	1,237,803	XXX
8399997. Total - Bonds - Part 3						1,977,769,615	1,884,263,069	2,817,550	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,977,769,615	1,884,263,069	2,817,550	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
002824-10-0	ABBOTT LABS		07/11/2012	MORGAN STANLEY CO. INC. NEW YORK	31,240.000	2,036,601			L
008252-10-8	AFFILIATED MANAGERS GR		09/21/2012	Various	300.000	35,423			L
014491-10-4	ALEXANDER AND BALDWIN INC		07/02/2012	DISTRIBUTION	3,360.000	59,554			L
015271-10-9	ALEXANDRIA REAL ESTATE		07/10/2012	INSTINET	500.000	36,603			L
018490-10-2	ALLERGAN I NC COM		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	8,665			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/23/2012	ITG	100.000	13,575			L
023135-10-6	AMAZON COM INC		08/23/2012	Various	300.000	69,725			L
026874-78-4	AMERICAN INTL GROUP INC		09/21/2012	Various	11,300.000	375,115			L
03073T-10-2	AMERIGROUP CORPORATE		08/23/2012	Various	300.000	27,010			L
032359-30-9	AMTRUST FINL SERVICES		08/30/2012	STOCK DIV.	246.000	5,040			L
037833-10-0	APPLE INC.		08/23/2012	Various	700.000	436,639			L
04033V-20-3	ARIBA INC		07/10/2012	INSTINET	100.000	4,455			L
042744-10-2	ARROW FINANCIAL CORP		09/17/2012	STOCK DIV.	4.000	88			L
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	08/31/2012	DIRECT	46,559.070				A
053332-10-2	AUTOZONE INC		08/23/2012	Various	200.000	72,873			L
053484-10-1	AVALONBAY CMNTYS INC		08/23/2012	ITG	100.000	14,422			L
054937-10-7	BB+T CORP		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	3,142			L
075887-10-9	BECTON DICKINSON		08/23/2012	Various	200.000	15,015			L
09062X-10-3	BIOGEN IDEC INC.		08/23/2012	ITG	100.000	14,527			L
09247X-10-1	BLACKROCK INC		08/01/2012	Various	700.000	121,566			L
099724-10-6	BORG WARNER INC.		08/23/2012	ITG	100.000	6,924			L
101121-10-1	BOSTON PPTYS INC		08/23/2012	ITG	100.000	11,139			L
133131-10-2	CAMDEN PROP		08/23/2012	Various	800.000	55,090			L
14040H-10-5	CAPITAL ONE FINL CORP		08/23/2012	Various	800.000	44,470			L
148887-10-2	CATAMARAN CORPORATION		08/20/2012	Various	2,537.400	246,009			U
149123-10-1	CATERPILLAR INC		09/21/2012	Various	600.000	52,514			L
16115Q-30-8	CHART INDUSTRIES INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	7,559			L
16117M-30-5	CHARTER COMMUNICATIONS INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	7,841			U

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169656-10-5	CHIPOTLE MEXICAN GRILL		07/10/2012	INSTINET	100.000	38,697			L
177376-10-0	CITRIX SYS INC		08/23/2012	ITG	100.000	7,675			L
178566-10-5	CITY NATIONAL CORP.		08/01/2012	Various	200.000	9,812			L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	4,122			L
19259P-30-0	COINSTAR INC		07/10/2012	INSTINET	100.000	6,909			L
194162-10-3	COLGATE PALMOLIVE CO		08/23/2012	Various	3,500.000	366,750			L
209115-10-4	CONSOLIDATED EDISON INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	6,521			L
G24140-10-8	COOPER INDUSTRIES LTD SHS A		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	7,186			L
231021-10-6	CUMMINS IN C COM		09/21/2012	Various	200.000	19,718			L
23918K-10-8	DAVITA INC.		08/23/2012	Various	200.000	19,384			L
G27823-10-6	DELPHI AUTOMOTIVE PLC		09/21/2012	THE WILLIAMS CAPITAL GROUP	1,700.000	54,062			L
253868-10-3	DIGITAL REALTY TRUST INC		08/23/2012	Various	300.000	23,035			L
256677-10-5	DOLLAR GENERAL CORP		07/10/2012	INSTINET	100.000	5,533			L
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		09/21/2012	Various	200.000	16,944			L
26441C-20-4	DUKE ENERGY HLDG CORP		07/03/2012	MERGER	20,132.900	1,406,082			L
265504-10-0	DUNKIN' BRANDS GROUP INC		07/10/2012	INSTINET	100.000	3,388			L
277432-10-0	EASTMAN CH EM CO COM		07/02/2012	MERGER	1,348.800	67,062			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		08/03/2012	STOCK DIV.	70.090	1,902			L
29266R-10-8	ENERGIZER HOLDINGS INC		09/21/2012	Various	800.000	59,413			L
292671-10-4	ENERGY FUELS INC	C	07/03/2012	DISTRIBUTION	26,765.610	7,134			U
29285W-10-4	ENGILITY HOLDINGS INC		07/18/2012	DISTRIBUTION	1,790.650	32,929			L
26875P-10-1	EOG RESOUR CES INC COM		08/23/2012	ITG	100.000	10,704			L
29444U-50-2	EQUINIX INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	17,756			L
518439-10-4	ESTEE LAUDER COS.		08/23/2012	Various	300.000	16,537			L
30303M-10-2	FACEBOOK INC		08/01/2012	Various	7,100.000	221,332			U
303250-10-4	FAIR ISAAC INC		07/10/2012	INSTINET	100.000	4,382			L
31428X-10-6	FEDEX CORP		08/23/2012	ITG	100.000	8,859			L
33616C-10-0	FIRST REPUBLIC BANK		07/10/2012	INSTINET	100.000	3,364			L
34354P-10-5	FLOWSERVE CORPORATION		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	13,309			L
354613-10-1	FRANKLIN RES INC		08/23/2012	ITG	100.000	11,825			L
36191G-10-7	GNC HOLDINGS INC CLASS A		07/10/2012	INSTINET	100.000	4,195			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		08/23/2012	Various	600.000	59,502			L
38259P-50-8	GOOGLE INC.		08/23/2012	Various	300.000	190,378			L
405217-10-0	HAIN CELESTIAL GROUP INC		07/10/2012	INSTINET	700.000	39,563			L
40537Q-20-9	HALCON RESOURCES CORPORATION		08/01/2012	MERGER	3,516.240	22,012			L
427866-10-8	HERSHEY COMPANY		08/23/2012	Various	300.000	21,751			L
423074-10-3	HJ HEINZ CO		08/01/2012	Various	1,200.000	66,032			L
45168D-10-4	IDEXX LABS CORP		08/23/2012	Various	200.000	18,180			L
46120E-60-2	INTUITIVE SURGICAL INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	48,239			L
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	07/02/2012	STOCK DIV.	88,824.840	8,022,659			U
464286-50-9	ISHARES MSCI CANADA ETF	I	09/26/2012	Various	11,051.000	298,906			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	09/26/2012	Various	60,842.000	3,126,307			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/21/2012	Various	29,518.000	2,397,736			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	5,738			L
48020Q-10-7	JONES LANG LASALLE INC.		09/21/2012	Various	200.000	15,036			L
487836-10-8	KELLOGG CO.		08/01/2012	Various	200.000	9,671			L
488879-10-7	KENEXA CORP		09/21/2012	THE WILLIAMS CAPITAL GROUP	300.000	13,763			L
494368-10-3	KIMBERLY-CLARK CORP		08/01/2012	THE WILLIAMS CAPITAL GROUP	500.000	43,560			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		07/30/2012	STOCK DIV.	27.690	1,542			L
502424-10-4	L-3 COMMUNICATIONS		08/23/2012	ITG	100.000	6,950			L
517834-10-7	LAS VEGAS SANDS CORP		09/21/2012	THE WILLIAMS CAPITAL GROUP	700.000	31,856			L
53071M-88-0	LIBERTY VENTURES SERIES A		08/10/2012	DISTRIBUTION	2,630.200	87,173			U
53578A-10-8	LINKEDIN CORP		09/21/2012	Various	1,300.000	143,255			L
55261F-10-4	M & T BANK CORP		08/01/2012	THE WILLIAMS CAPITAL GROUP	700.000	59,878			L
554382-10-1	MACERICH COMPANY		09/21/2012	Various	800.000	47,784			L
579780-20-6	MCCORMICK & CO.		08/23/2012	Various	900.000	54,583			L
58155Q-10-3	MCKESSON CORP		08/23/2012	Various	400.000	35,089			L
58501N-10-1	MEDIVATION INC		09/21/2012	Various	400.000	39,596			L
637071-10-1	NATIONAL OILWELL VARCO INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	8,182			L
655844-10-8	NORFOLK SOUTHERN CORP		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	7,373			L
67555N-20-6	OCLARO INC		07/23/2012	MERGER	294.000	679			L
678026-10-5	OIL STATES INTL		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	8,347			L
69840W-10-8	PANERA BREAD COMPANY		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	15,642			L

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713448-10-8	PEPSICO INC.		08/23/2012	Various	200.000	14,253			L
723787-10-7	PIONEER NA T RES CO COM		09/21/2012	Various	200.000	20,310			L
693475-10-5	PNC FINL SVCS GROUP INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	5,930			L
693506-10-7	PPG INDUSTRIES INC		08/23/2012	ITG	100.000	10,940			L
74460D-10-9	PUBLIC STORAGE		08/23/2012	Various	200.000	29,096			L
751028-10-1	RALCORP HOLDINGS INC		07/10/2012	INSTINET	400.000	26,792			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/01/2012	Various	500.000	60,746			L
773903-10-9	ROCKWELL AUTOMATION INC		09/21/2012	Various	200.000	14,361			L
774415-10-3	ROCKWOOD HOLDINGS INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	4,920			L
806857-10-8	SCHLUMBERGER LTD		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	7,482			L
824348-10-6	SHERWIN WILLIAMS CO		08/23/2012	ITG	100.000	14,021			L
82669G-10-4	SIGNATURE BK NEW YORK NY		07/10/2012	INSTINET	100.000	6,106			L
828806-10-9	SIMON PPTY GROUP INC		09/21/2012	Various	1,000.000	158,465			L
78440X-10-1	SL GREEN REALTY CORP		09/21/2012	Various	600.000	48,715			L
832696-40-5	SMUCKER J M CO COM NEW		08/23/2012	Various	200.000	15,872			L
83416B-10-9	SOLARWINDS INC		08/01/2012	Various	200.000	9,387			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/21/2012	Various	42,164.000	5,916,065			L
854502-10-1	STANLEY BLACK & DECKER INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	6,711			L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	5,878			L
87612G-10-1	TARGA RES CORP		08/15/2012	DISTRIBUTION	952.000	41,941			L
876664-10-3	TAUBMAN CENTERS INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	7,925			L
87262K-10-5	TMX GROUPLTD NPV	C	09/19/2012	MERGER	5,000.000	250,564			U
89469A-10-4	TREEHOUSE FOODS INC		08/01/2012	Various	600.000	35,898			L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	4,575			L
90384S-30-3	ULTA US		08/23/2012	Various	400.000	37,622			L
907818-10-8	UNION PACIFIC CORP		08/23/2012	Various	200.000	24,534			L
911363-10-9	UNITED RENTALS INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	3,656			L
92276F-10-0	VENTAS INC		08/01/2012	Various	200.000	13,110			L
92343V-10-4	VERIZON COMMUNICATIONS		07/11/2012	MORGAN STANLEY CO. INC. NEW YORK	68,260.000	3,068,963			L
92826C-83-9	VISA INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	12,869			L
92849E-10-1	VITAMIN SHOPPE INC		08/23/2012	Various	700.000	39,893			L
929042-10-9	VORNADO RLTY TR		09/21/2012	Various	300.000	25,123			L
38388F-10-8	W R GRACE & CO NEW		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	6,141			L
92927K-10-2	WABCO HOLDINGS INC		09/21/2012	THE WILLIAMS CAPITAL GROUP	100.000	5,933			L
942683-10-3	WATSON PHARMACEUTICALS INC		08/23/2012	ITG	100.000	7,845			L
95082P-10-5	WESCO INTERNATIONAL INC		09/21/2012	Various	300.000	17,598			L
960413-10-2	WESTLAKE CHEMICAL CORP		07/10/2012	INSTINET	100.000	5,572			L
966837-10-6	WHOLE FOODS MKT INC		08/01/2012	THE WILLIAMS CAPITAL GROUP	100.000	9,315			L
983134-10-7	WYNN RESOR TS LTD COM		09/21/2012	Various	400.000	41,590			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						31,241,781	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		09/03/2012	VARIOUS	56,021.000	56,021			K
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE		09/21/2012	DISTRIBUTION	0.000	20,000,000			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						20,056,021	XXX		XXX
9799997. Total - Common Stocks - Part 3						51,297,802	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						51,297,802	XXX		XXX
9899999. Total - Preferred and Common Stocks						51,297,802	XXX		XXX
9999999 - Totals						2,029,067,416	XXX	2,817,550	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 7

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2012	SCHEDULED REDEMPTION		375	375	392	389		(14)		(14)		375				24	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11				1	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2012	SCHEDULED REDEMPTION		297	297	308	306		(9)		(9)		297				19	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2012	SCHEDULED REDEMPTION		244	244	260	255		(12)		(12)		244				16	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2012	SCHEDULED REDEMPTION		497	497	521	519		(22)		(22)		497				32	04/15/2020	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2012	SCHEDULED REDEMPTION		120	120	122	122		(3)		(3)		120				8	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2012	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				2	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2012	SCHEDULED REDEMPTION		4,295	4,295	4,229	4,227		68		68		4,295				233	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2012	SCHEDULED REDEMPTION		219	219	229	232		(13)		(13)		219				13	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2012	SCHEDULED REDEMPTION		243	243	246	245		(2)		(2)		243				12	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2012	SCHEDULED REDEMPTION		1,709	1,709	1,762	1,777		(68)		(68)		1,709				88	04/15/2024	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2012	SCHEDULED REDEMPTION		247	247	255	255		(8)		(8)		247				13	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2012	SCHEDULED REDEMPTION		1,596	1,596	1,517	1,529		68		68		1,596				75	10/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2012	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				3	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2012	SCHEDULED REDEMPTION		2,740	2,740	2,698	2,708		32		32		2,740				125	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2012	SCHEDULED REDEMPTION		24	24	24	24						24				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2012	SCHEDULED REDEMPTION		40	40	41	41						40				2	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2012	SCHEDULED REDEMPTION		124	124	126	126		(1)		(1)		124				6	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2012	SCHEDULED REDEMPTION		6,961	6,961	6,619	6,726		235		235		6,961				328	12/15/2023	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2012	SCHEDULED REDEMPTION		1,904	1,904	1,809	1,835		69		69		1,904				89	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2012	SCHEDULED REDEMPTION		2,865	2,865	2,821	2,835		30		30		2,865				135	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2012	SCHEDULED REDEMPTION		2,617	2,617	2,701	2,691		(74)		(74)		2,617				140	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2012	SCHEDULED REDEMPTION		920	920	951	950		(30)		(30)		920				49	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2012	SCHEDULED REDEMPTION		356	356	367	374		(18)		(18)		356				19	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2012	SCHEDULED REDEMPTION		5,866	5,866	5,574	5,637		229		229		5,866				275	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2012	SCHEDULED REDEMPTION		2,404	2,404	2,366	2,373		30		30		2,404				113	01/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2012	SCHEDULED REDEMPTION		581	581	593	589		(8)		(8)		581				29	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2012	SCHEDULED REDEMPTION		2,885	2,885	2,819	2,838		47		47		2,885				125	01/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2012	SCHEDULED REDEMPTION		2,369	2,369	2,408	2,412		(43)		(43)		2,369				124	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2012	SCHEDULED REDEMPTION		1,443	1,443	1,466	1,462		(19)		(19)		1,443				73	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2012	SCHEDULED REDEMPTION		67	67	70	70		(3)		(3)		67				4	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2012	SCHEDULED REDEMPTION		2,684	2,684	2,684	2,670		14		14		2,684				130	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2012	SCHEDULED REDEMPTION		79	79	82	86		(7)		(7)		79				4	06/15/2029	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2012	SCHEDULED REDEMPTION		28	28	29	29						28				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2012	SCHEDULED REDEMPTION		44	44	44	44						44				2	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2012	SCHEDULED REDEMPTION		116	116	119	121		(5)		(5)		116				6	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2012	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2012	SCHEDULED REDEMPTION		188	188	192	193		(4)		(4)		188				10	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2012	SCHEDULED REDEMPTION		127	127	132	138		(11)		(11)		127				8	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2012	SCHEDULED REDEMPTION		1,487	1,487	1,553	1,596		(109)		(109)		1,487				86	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		09/01/2012	SCHEDULED REDEMPTION		3	3	4	4						3					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2012	SCHEDULED REDEMPTION		2,747	2,747	2,869	2,909		(162)		(162)		2,747				148	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2012	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2012	SCHEDULED REDEMPTION		771	771	771	766		4		4		771				37	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2012	SCHEDULED REDEMPTION		214	214	218	218		(4)		(4)		214				11	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2012	SCHEDULED REDEMPTION		464	464	485	491		(27)		(27)		464				27	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2012	SCHEDULED REDEMPTION		848	848	885	922		(74)		(74)		848				49	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2012	SCHEDULED REDEMPTION		468	468	468	466		3		3		468				22	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2012	SCHEDULED REDEMPTION		239	239	250	250		(11)		(11)		239				14	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2012	SCHEDULED REDEMPTION		75	75	78	80		(5)		(5)		75				4	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2012	SCHEDULED REDEMPTION		108	108	113	117		(9)		(9)		108				6	06/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2012	SCHEDULED REDEMPTION		180	180	180	179		1		1		180				8	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2012	SCHEDULED REDEMPTION		174	174	182	184		(10)		(10)		174				10	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2012	SCHEDULED REDEMPTION		65	65	68	70		(5)		(5)		65				4	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2012	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	01/15/2028	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2012	SCHEDULED REDEMPTION		115	115	120	121		(6)		(6)		115				7	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2012	SCHEDULED REDEMPTION		261	261	266	266		(5)		(5)		261				13	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2012	SCHEDULED REDEMPTION		432	432	451	454		(23)		(23)		432				25	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2012	SCHEDULED REDEMPTION		187	187	195	197		(10)		(10)		187				11	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2012	SCHEDULED REDEMPTION		331	331	346	356		(25)		(25)		331				19	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2012	SCHEDULED REDEMPTION		45	45	45	46		(1)		(1)		45				2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2012	SCHEDULED REDEMPTION		216	216	219	220		(4)		(4)		216				11	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2012	SCHEDULED REDEMPTION		346	346	352	352		(6)		(6)		346				17	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2012	SCHEDULED REDEMPTION		156	156	158	159		(3)		(3)		156				8	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2012	SCHEDULED REDEMPTION		136	136	134	134		2		2		136				7	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2012	SCHEDULED REDEMPTION		132	132	131	129		3		3		132				6	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2012	SCHEDULED REDEMPTION		114	114	115	116		(2)		(2)		114				6	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2012	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2012	SCHEDULED REDEMPTION		363	363	380	389		(26)		(26)		363				21	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2012	SCHEDULED REDEMPTION		9,953	9,953	10,124	10,123		(170)		(170)		9,953				465	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2012	SCHEDULED REDEMPTION		9	9	9	9						9				1	11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2012	SCHEDULED REDEMPTION		202	202	211	220		(18)		(18)		202				12	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11				1	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2012	SCHEDULED REDEMPTION		124	124	127	127		(2)		(2)		124				6	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2012	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2012	SCHEDULED REDEMPTION		176	176	179	180		(4)		(4)		176				9	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2012	SCHEDULED REDEMPTION		196	196	199	199		(3)		(3)		196				10	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2012	SCHEDULED REDEMPTION		71	71	73	73		(1)		(1)		71				4	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2012	SCHEDULED REDEMPTION		416	416	412	411		5		5		416				21	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2012	SCHEDULED REDEMPTION		5,389	5,389	5,469	5,481		(92)		(92)		5,389				252	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2012	SCHEDULED REDEMPTION		294	294	299	299		(5)		(5)		294				15	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2012	SCHEDULED REDEMPTION		234	234	238	238		(4)		(4)		234				12	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2012	SCHEDULED REDEMPTION		4,606	4,606	4,678	4,679		(73)		(73)		4,606				217	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2012	SCHEDULED REDEMPTION		134	134	136	136		(2)		(2)		134				6	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2012	SCHEDULED REDEMPTION		281	281	278	277		4		4		281				14	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2012	SCHEDULED REDEMPTION		128	128	130	131		(3)		(3)		128				7	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2012	SCHEDULED REDEMPTION		289	289	295	293		(4)		(4)		289				15	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2012	SCHEDULED REDEMPTION		398	398	404	404		(6)		(6)		398				20	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2012	SCHEDULED REDEMPTION		139	139	132	132		7		7		139				7	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2012	SCHEDULED REDEMPTION		325	325	316	314		11		11		325				14	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2012	SCHEDULED REDEMPTION		238	238	242	243		(5)		(5)		238				12	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2012	SCHEDULED REDEMPTION		289	289	293	297		(9)		(9)		289				15	01/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2012	SCHEDULED REDEMPTION		74	74	73	72		2		2		74				4	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2012	SCHEDULED REDEMPTION		41	41	41	41		(1)		(1)		41				2	05/15/2028	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2012	SCHEDULED REDEMPTION		527	527	538	538		(11)		(11)		527				26	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2012	SCHEDULED REDEMPTION		350	350	357	358		(7)		(7)		350				18	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2012	SCHEDULED REDEMPTION		169	169	171	172		(3)		(3)		169				9	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2012	SCHEDULED REDEMPTION		123	123	125	125		(2)		(2)		123				6	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2012	SCHEDULED REDEMPTION		72	72	73	74		(1)		(1)		72				4	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2012	SCHEDULED REDEMPTION		2,753	2,753	2,800	2,807		(55)		(55)		2,753				144	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2012	SCHEDULED REDEMPTION		101	101	103	104		(2)		(2)		101				5	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2012	SCHEDULED REDEMPTION		204	204	208	209		(4)		(4)		204				10	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2012	SCHEDULED REDEMPTION		142	142	144	145		(3)		(3)		142				7	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2012	SCHEDULED REDEMPTION		314	314	320	320		(6)		(6)		314				16	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2012	SCHEDULED REDEMPTION		270	270	275	274		(4)		(4)		270				14	01/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2012	SCHEDULED REDEMPTION		390	390	395	395		(5)		(5)		390				20	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2012	SCHEDULED REDEMPTION		579	579	594	594		(15)		(15)		579				30	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2012	SCHEDULED REDEMPTION		425	425	431	435		(11)		(11)		425				22	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2012	SCHEDULED REDEMPTION		307	307	313	313		(6)		(6)		307				16	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2012	SCHEDULED REDEMPTION		379	379	386	385		(6)		(6)		379				19	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2012	SCHEDULED REDEMPTION		166	166	168	170		(4)		(4)		166				9	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2012	SCHEDULED REDEMPTION		992	992	1,015	1,010		(18)		(18)		992				50	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2012	SCHEDULED REDEMPTION		134	134	137	137		(4)		(4)		134				7	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	08/15/2029	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2012	SCHEDULED REDEMPTION		158	158	155	155		3		3		158				7	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2012	SCHEDULED REDEMPTION		217	217	214	214		2		2		217				11	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2012	SCHEDULED REDEMPTION		131	131	133	133		(2)		(2)		131				7	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2012	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				4	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2012	SCHEDULED REDEMPTION		14	14	14	13						14				1	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2012	SCHEDULED REDEMPTION		752	752	769	768		(17)		(17)		752				38	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2012	SCHEDULED REDEMPTION		361	361	369	369		(7)		(7)		361				18	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2012	SCHEDULED REDEMPTION		3,990	3,990	4,090	4,096		(106)		(106)		3,990				208	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2012	SCHEDULED REDEMPTION		277	277	283	283		(6)		(6)		277				14	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2012	SCHEDULED REDEMPTION		117	117	116	115		2		2		117				6	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2012	SCHEDULED REDEMPTION		196	196	187	185		11		11		196				9	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2012	SCHEDULED REDEMPTION		128	128	127	126		2		2		128				6	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2012	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2012	SCHEDULED REDEMPTION		148	148	151	156		(8)		(8)		148				8	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		09/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	07/15/2028	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		07/01/2012	SCHEDULED REDEMPTION		388	388	384	383		4		4		388				17	09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2012	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2012	SCHEDULED REDEMPTION		249	249	249	247		1		1		249				12	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2012	SCHEDULED REDEMPTION		440	440	434	434		6		6		440				21	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2012	SCHEDULED REDEMPTION		59	59	58	58		1		1		59				3	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2012	SCHEDULED REDEMPTION		4,016	4,016	3,700	3,952		64		64		4,016				159	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2012	SCHEDULED REDEMPTION		2,837	2,837	2,613	2,795		42		42		2,837				113	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2012	SCHEDULED REDEMPTION		3,293	3,293	3,409	3,521		(228)		(228)		3,293				184	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2012	SCHEDULED REDEMPTION		68	68	69	71		(3)		(3)		68				3	08/15/2029	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2012	SCHEDULED REDEMPTION		2,158	2,158	1,988	2,115		42		42		2,158				86	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2012	SCHEDULED REDEMPTION		1,511	1,511	1,392	1,484		27		27		1,511				60	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		08/01/2012	SCHEDULED REDEMPTION		1,805	1,805	1,663	1,794		12		12		1,805				41	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2012	SCHEDULED REDEMPTION		62	62	65	67		(5)		(5)		62				3	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2012	SCHEDULED REDEMPTION		15,592	15,592	14,364	15,245		347		347		15,592				589	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2012	SCHEDULED REDEMPTION		93	93	95	96		(3)		(3)		93				5	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2012	SCHEDULED REDEMPTION		172	172	176	178		(6)		(6)		172				9	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2012	SCHEDULED REDEMPTION		40	40	40	40						40				2	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2012	SCHEDULED REDEMPTION		59	59	60	61		(3)		(3)		59				3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18				1	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2012	SCHEDULED REDEMPTION		1,440	1,440	1,327	1,407		33		33		1,440				57	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2012	SCHEDULED REDEMPTION		7,488	7,488	6,899	7,354		134		134		7,488				298	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2012	SCHEDULED REDEMPTION		3,030	3,030	2,791	2,978		52		52		3,030				122	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2012	SCHEDULED REDEMPTION		1,067	1,067	983	1,048		18		18		1,067				42	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2012	SCHEDULED REDEMPTION		563	563	537	539		24		24		563				27	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2012	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2012	SCHEDULED REDEMPTION		104	104	96	102		2		2		104				4	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2012	SCHEDULED REDEMPTION		46	46	48	52		(6)		(6)		46				3	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		07/01/2012	SCHEDULED REDEMPTION		994	994	1,029	1,080		(85)		(85)		994				40	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2012	SCHEDULED REDEMPTION		22	22	22	22						22				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2012	SCHEDULED REDEMPTION		72	72	73	75		(3)		(3)		72				4	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2012	SCHEDULED REDEMPTION		218	218	227	229		(12)		(12)		218				13	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2012	SCHEDULED REDEMPTION		8,248	8,248	7,598	8,087		160		160		8,248				328	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2012	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2012	SCHEDULED REDEMPTION		20,192	20,192	18,602	19,802		390		390		20,192				822	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2012	SCHEDULED REDEMPTION		174	174	180	187		(14)		(14)		174				9	12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2012	SCHEDULED REDEMPTION		73	73	74	76		(3)		(3)		73				4	11/15/2029	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2012	SCHEDULED REDEMPTION		181	181	185	187		(5)		(5)		181				10	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2012	SCHEDULED REDEMPTION		57	57	57	57						57				3	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2012	SCHEDULED REDEMPTION		115	115	119	123		(9)		(9)		115				6	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2012	SCHEDULED REDEMPTION		92	92	95	100		(8)		(8)		92				5	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2012	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2012	SCHEDULED REDEMPTION		183	183	190	191		(7)		(7)		183				10	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2012	SCHEDULED REDEMPTION		196	196	204	211		(15)		(15)		196				11	01/15/2030	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2012	SCHEDULED REDEMPTION		211	211	219	227		(16)		(16)		211				11	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2012	SCHEDULED REDEMPTION		135	135	143	139		(3)		(3)		135				7	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2012	SCHEDULED REDEMPTION		598	598	623	653		(54)		(54)		598				32	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2012	SCHEDULED REDEMPTION		147	147	153	160		(13)		(13)		147				9	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2012	SCHEDULED REDEMPTION		99	99	101	102		(4)		(4)		99				5	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2012	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2012	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2012	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				3	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2012	SCHEDULED REDEMPTION		198	198	202	204		(7)		(7)		198				10	02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		09/01/2012	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2012	SCHEDULED REDEMPTION		101,074	101,074	103,238	102,381		(1,306)		(1,306)		101,074				3,657	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2012	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				2	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2012	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2012	SCHEDULED REDEMPTION		54	54	55	56		(3)		(3)		54				3	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2012	SCHEDULED REDEMPTION		276	276	285	294		(18)		(18)		276				14	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2012	SCHEDULED REDEMPTION		36	36	35	35		1		1		36				2	06/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2012	SCHEDULED REDEMPTION		38	38	38	38		(1)		(1)		38				2	06/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2012	SCHEDULED REDEMPTION		245	245	257	255		(9)		(9)		245				10	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2012	SCHEDULED REDEMPTION		105	105	104	104						105				4	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2012	SCHEDULED REDEMPTION		109	109	113	116		(7)		(7)		109				6	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2012	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2012	SCHEDULED REDEMPTION		263	263	262	263		1		1		263				11	12/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2012	SCHEDULED REDEMPTION		478	478	477	477		2		2		478				20	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2012	SCHEDULED REDEMPTION		272	272	271	272		1		1		272				11	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2012	SCHEDULED REDEMPTION		396	396	395	395		1		1		396				16	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2012	SCHEDULED REDEMPTION		734	734	763	770		(36)		(36)		734				35	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2012	SCHEDULED REDEMPTION		380	380	379	379		2		2		380				15	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2012	SCHEDULED REDEMPTION		94	94	99	101		(7)		(7)		94				4	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2012	SCHEDULED REDEMPTION		372	372	370	371		1		1		372				15	03/15/2033	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2012	SCHEDULED REDEMPTION		402	402	400	400		1		1		402				15	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2012	SCHEDULED REDEMPTION		705	705	702	702		2		2		705				29	04/15/2033	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2012	SCHEDULED REDEMPTION		30,603	30,603	31,545	31,975		(1,373)		(1,373)		30,603				1,358	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2012	SCHEDULED REDEMPTION		159,798	159,798	164,717	165,455		(5,656)		(5,656)		159,798				6,397	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		09/01/2012	SCHEDULED REDEMPTION		279	279	291	298		(18)		(18)		279				13	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		09/01/2012	SCHEDULED REDEMPTION		439	439	452	450		(12)		(12)		439				20	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2012	SCHEDULED REDEMPTION		1,228	1,228	1,223	1,223		5		5		1,228				47	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2012	SCHEDULED REDEMPTION		804	804	829	837		(32)		(32)		804				35	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2012	SCHEDULED REDEMPTION		39,417	39,417	40,846	40,610		(1,193)		(1,193)		39,417				1,596	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2012	SCHEDULED REDEMPTION		636	636	633	634		2		2		636				26	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		09/01/2012	SCHEDULED REDEMPTION		1,116	1,116	1,160	1,166		(50)		(50)		1,116				52	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2012	SCHEDULED REDEMPTION		26	26	26	26						26				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2012	SCHEDULED REDEMPTION		529	529	527	527		2		2		529				22	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		09/01/2012	SCHEDULED REDEMPTION		372	372	387	388		(16)		(16)		372				18	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		09/01/2012	SCHEDULED REDEMPTION		69,766	69,766	70,987	71,015		(1,249)		(1,249)		69,766				2,798	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		09/01/2012	SCHEDULED REDEMPTION		2,897	2,897	3,012	3,043		(146)		(146)		2,897				141	02/15/2036	1
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		09/01/2012	SCHEDULED REDEMPTION		2,144	2,144	2,372	2,367		(223)		(223)		2,144				85	03/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		09/01/2012	SCHEDULED REDEMPTION		7,828	7,828	7,963	7,964		(135)		(135)		7,828				352	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		09/01/2012	SCHEDULED REDEMPTION		80	80	83	87		(7)		(7)		80				4	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		09/01/2012	SCHEDULED REDEMPTION		898	898	934	947		(49)		(49)		898				42	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		09/01/2012	SCHEDULED REDEMPTION		579	579	602	610		(30)		(30)		579				28	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		09/01/2012	SCHEDULED REDEMPTION		8,351	8,351	8,681	8,755		(404)		(404)		8,351				384	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		09/01/2012	SCHEDULED REDEMPTION		1,236	1,236	1,285	1,307		(71)		(71)		1,236				60	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		09/01/2012	SCHEDULED REDEMPTION		3,428	3,428	3,563	3,524		(96)		(96)		3,428				162	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		09/01/2012	SCHEDULED REDEMPTION		3,245	3,245	3,374	3,449		(204)		(204)		3,245				152	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		09/01/2012	SCHEDULED REDEMPTION		245	245	249	250		(5)		(5)		245				10	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		09/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11				1	07/15/2037	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		09/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2012	SCHEDULED REDEMPTION		365	365	377	378		(12)		(12)		365				17	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		09/01/2012	SCHEDULED REDEMPTION		3,073	3,073	3,126	3,124		(52)		(52)		3,073				127	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		09/01/2012	SCHEDULED REDEMPTION		2,074	2,074	2,138	2,156		(83)		(83)		2,074				100	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		09/01/2012	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				2	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		09/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		09/01/2012	SCHEDULED REDEMPTION		27	27	28	29		(1)		(1)		27				1	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		09/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		09/01/2012	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	02/15/2038	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		09/01/2012	SCHEDULED REDEMPTION		67,820	67,820	72,132	72,018		(4,198)		(4,198)		67,820				1,980	07/15/2024	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2012	SCHEDULED REDEMPTION		2,821	2,821	2,962	2,902		(81)		(81)		2,821				164	11/15/2017	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2012	SCHEDULED REDEMPTION		333	333	347	346		(14)		(14)		333				19	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2012	SCHEDULED REDEMPTION		2,372	2,372	2,491	2,442		(70)		(70)		2,372				138	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2012	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32				2	11/15/2026	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2012	SCHEDULED REDEMPTION		1,320	1,320	1,349	1,352		(32)		(32)		1,320				66	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2012	SCHEDULED REDEMPTION		1,637	1,637	1,670	1,674		(37)		(37)		1,637				82	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2012	SCHEDULED REDEMPTION		1,068	1,068	1,086	1,089		(21)		(21)		1,068				55	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2012	SCHEDULED REDEMPTION		318	318	322	326		(7)		(7)		318				16	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2012	SCHEDULED REDEMPTION		20	20	20	21		(2)		(2)		20				1	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2012	SCHEDULED REDEMPTION		638	638	635	636		2		2		638				25	07/15/2033	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		09/01/2012	SCHEDULED REDEMPTION		37,146	37,146	39,746	39,639		(2,492)		(2,492)		37,146				1,344	06/15/2019	1
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		09/01/2012	SCHEDULED REDEMPTION		10,821	10,821	11,760	11,731		(910)		(910)		10,821				468	01/15/2022	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2012	SCHEDULED REDEMPTION		210,025	210,025	225,363	224,936		(14,910)		(14,910)		210,025				7,591	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2012	SCHEDULED REDEMPTION		17,313	17,313	18,408	18,365		(1,052)		(1,052)		17,313				502	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2012	SCHEDULED REDEMPTION		40,860	40,860	43,445	43,329		(2,470)		(2,470)		40,860				1,183	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		07/15/2012	SCHEDULED REDEMPTION		91,991	91,991	91,991	91,991						91,991				1,900	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	08/06/2012	SCHEDULED REDEMPTION		369,259	369,259	369,259	369,259						369,259				9,904	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	07/10/2012	SCHEDULED REDEMPTION		197,087	197,087	197,087	197,087						197,087				5,243	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2012	SCHEDULED REDEMPTION		93,405	93,405	93,405	93,405						93,405				1,916	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2012	SCHEDULED REDEMPTION		185,803	185,803	185,803	185,803						185,803				4,668	06/07/2022	1FE
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2012	SCHEDULED REDEMPTION		144,510	144,510	144,510	144,510						144,510				4,058	02/26/2022	1FE
912828-TJ-9	US TREASURY N/B		08/09/2012	BANK OF AMERICA		24,844,728	25,000,000	24,799,805							24,799,805		44,923	44,923		08/15/2022	1
0599999. Subtotal - Bonds - U.S. Governments						26,945,376	27,100,648	26,934,874	2,139,342		(38,694)		(38,694)		26,900,453		44,923	44,923	67,301	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2012	SCHEDULED REDEMPTION		166,667	166,667	183,785			(17,118)		(17,118)		166,667				6,667	01/15/2018	2FE
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	07/24/2012	J. P. MORGAN SECURITIES, INC.		5,157,700	5,000,000	4,967,100	4,968,396		2,535		2,535		4,970,931		186,769	186,769	81,250	09/17/2018	1FE
55276V-AC-6	MDC-GMTN B.V.	F	08/28/2012	Various		10,523,550	10,000,000	10,475,000	10,446,363		(65,345)		(65,345)		10,381,018		142,532	142,532	321,875	04/20/2016	1FE
68323A-BJ-2	ONTARIO (PROVINCE OF)	A	07/10/2012	SCOTIA CAPITAL MARKETS (USA)		23,150,650	23,000,000	23,061,410			(2,155)		(2,155)		23,059,255		91,395	91,395	29,740	05/26/2015	1FE
836205-AN-4	REPUBLIC OF SOUTH AFRICA	F	09/28/2012	Various		21,330,000	18,000,000	20,558,125			(119,545)		(119,545)		20,438,580		891,420	891,420	561,000	03/09/2020	2FE
1099999. Subtotal - Bonds - All Other Governments						60,328,567	56,166,667	59,245,420	15,414,759		(201,629)		(201,629)		59,016,450		1,312,116	1,312,116	1,000,532	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		09/01/2012	CALLED @ 100.00000000		330,000	330,000	330,347	330,220		(22)		(22)		330,197		(197)	(197)	11,916	06/01/2027	1FE
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2		09/01/2012	CALLED @ 100.00000000		475,000	475,000	471,661	471,994		59		59		472,053		2,947	2,947	17,485	06/01/2033	1FE
373384-VM-5	GA ST-E2-REF		07/31/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,127,730	1,000,000	1,139,520	1,124,145		(19,619)		(19,619)		1,104,526		23,204	23,204	47,375	09/01/2015	1FE
546415-D2-3	LOUISIANA ST GO - REF - 2012 SER A		08/08/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,122	100,000	118,158			(1,750)		(1,750)		116,408		714	714	2,153	08/01/2016	1FE
574193-BP-2	MARYLAND ST SERIES B		09/28/2012	Various		3,730,419	3,450,000	3,474,323	3,473,289		(2,099)		(2,099)		3,471,190		259,229	259,229	120,138	08/01/2022	1FE
604129-SV-9	MINNESOTA ST GO - REF - VAR PURP - 2009S		08/08/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,223,200	1,000,000	1,226,200			(21,136)		(21,136)		1,205,064		18,136	18,136	39,167	11/01/2017	1FE
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A		07/01/2012	MATURED		15,000	15,000	15,000	15,000						15,000				1,020	07/01/2012	1FE
917542-SR-4	UTAH ST G O 2011 SER A		08/09/2012	DAVIDSON, D.A., & CO.		620,415	500,000	597,345	591,002		(8,180)		(8,180)		582,822		37,593	37,593	27,639	07/01/2018	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,638,886	6,870,000	7,372,553	6,005,649		(52,747)		(52,747)		7,297,260		341,626	341,626	266,891	XXX	XXX
275281-A8-6	EAST SIDE CA UHSD G O 1999 A CAP		09/01/2012	CALLED @ 55.92864		3,299,790	5,900,000	1,594,180	3,108,087		127,034		127,034		3,235,122		64,668	64,668		09/01/2022	1FE
275281-A9-4	EAST SIDE CA UHSD G O 1999 A CAP		09/01/2012	CALLED @ 52.61058		3,230,290	6,140,000	1,558,823	3,042,435		124,556		124,556		3,166,992		63,298	63,298		09/01/2023	1FE
275281-B2-8	EAST SIDE CA UHSD G O 1999 A CAP		09/01/2012	CALLED @ 49.4802		4,722,885	9,545,000	2,276,483	4,447,920		182,396		182,396		4,630,315		92,570	92,570		09/01/2024	1FE
357172-RC-1	FREMONT CA UN HIGH SCH DIST 2002C		09/01/2012	CALLED @ 100.00000000		1,810,000	1,810,000	1,807,647	1,809,777		223		223		1,810,000				90,500	09/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
357172-RD-9	FREMONT CA UN HIGH SCH DIST 2002C		09/01/2012	CALLED @ 100.00000000		485,000	485,000	481,314	484,647		353		353		485,000				24,250	09/01/2022	1FE
357172-RE-7	FREMONT CA UN HIGH SCH DIST 2002C		09/01/2012	CALLED @ 100.00000000		265,000	265,000	261,237	264,636		364		364		265,000				13,250	09/01/2023	1FE
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008		09/19/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,534,060	4,180,000	965,287	1,184,968		51,861		51,861		1,236,829		297,231	297,231		07/01/2033	1FE
732096-YF-3	POMONA CA UNI SCH DIST G O REF 97A		08/01/2012	CALLED @ 102.00000000		3,000,000	3,000,000	3,246,060	3,053,478		(11,386)		(11,386)		3,042,092		(42,092)	(42,092)	255,000	08/01/2019	2FE
925836-BY-3	VICTOR CA ELEM SCH DIST 02 A		08/01/2012	CALLED @ 100.00000000		825,000	825,000	818,252	824,392		608		608		825,000				41,250	08/01/2022	1FE
952347-NG-3	WEST CONTRA COSTA CA USD G O 2003 B		08/01/2012	CALLED @ 100.00		1,285,000	1,285,000	1,302,283	1,286,379		(1,379)		(1,379)		1,285,000				64,250	08/01/2026	1FE
952347-NJ-7	WEST CONTRA COSTA CA USD G O 2003 B		08/01/2012	CALLED @ 100.00		3,350,000	3,350,000	3,284,575	3,295,981		990		990		3,296,971		53,029	53,029	167,500	08/01/2032	1FE
952347-MB-5	WEST CONTRA COSTA CA USD G O 2003 C		08/01/2012	CALLED @ 100.00		25,800,000	25,800,000	25,671,000	25,693,188		2,058		2,058		25,695,246		104,754	104,754	1,290,000	08/01/2032	1FE
108151-XM-8	BRIDGEPORT CT G O 2002 A REF		08/15/2012	CALLED @ 100.00000000		4,305,000	4,305,000	4,546,597	4,342,259		(37,259)		(37,259)		4,305,000				231,394	08/15/2016	1FE
403760-EM-9	GWINNETT CNTY GA WTR & SEW AUTH 2005		09/27/2012	Various		7,927,305	7,135,000	7,766,590	7,710,159		(116,992)		(116,992)		7,593,167		334,137	334,137	374,959	08/01/2021	1FE
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04		08/01/2012	CALLED @ 101.00000000		1,810,000	1,810,000	1,794,959	1,799,733		448		448		1,800,181		9,819	9,819	108,600	08/01/2022	1FE
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02		07/15/2012	CALLED @ 100.00000000		2,230,000	2,230,000	2,212,985	2,228,382		1,618		1,618		2,230,000				114,288	01/15/2027	1FE
44635P-BD-6	HUNTINGTON IN COUNTYWIDE SCH BLDG II 02		07/15/2012	CALLED @ 100.00000000		625,000	625,000	612,588	623,791		1,209		1,209		625,000				32,031	01/15/2024	1FE
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006		09/21/2012	Various		6,585,367	6,015,000	5,828,475	5,871,105		6,487		6,487		5,877,591		707,775	707,775	324,058	07/15/2024	1FE
520459-BR-8	LAWRENCEBURG IN SCH DIST BLDG CORP 02		07/15/2012	CALLED @ 100.00000000		800,000	800,000	783,864	798,335		1,665		1,665		800,000				42,000	07/15/2026	1FE
594381-FB-6	MICHIGAN CITY IN SCH BLDG CORP 07		09/27/2012	RAYMOND JAMES & ASSOCIATES, INC.		1,731,629	1,495,000	1,549,941	1,528,316		(4,062)		(4,062)		1,524,254		207,374	207,374	90,738	07/15/2020	2FE
594381-FD-2	MICHIGAN CITY IN SCH BLDG CORP 07		09/27/2012	RAYMOND JAMES & ASSOCIATES, INC.		2,351,986	2,050,000	2,046,337	2,041,671		524		524		2,042,195		309,791	309,791	124,424	07/15/2021	2FE
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02		07/15/2012	CALLED @ 100.00000000		1,550,000	1,550,000	1,479,832	1,544,177		5,823		5,823		1,550,000				79,438	01/15/2027	1FE
838783-BA-5	SOUTH MADISON IN MID SCH BLDG CORP 2007		09/28/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,948,916	2,575,000	2,571,859	2,572,418		108		108		2,572,525		376,390	376,390	148,814	07/15/2025	1FE
64763F-DF-3	NEW ORLEANS LA G O 2002 REF		09/04/2012	CALLED @ 100.00		6,725,000	6,725,000	6,591,038	6,647,302		5,071		5,071		6,652,373		72,627	72,627	347,528	09/01/2021	1FE
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF		09/18/2012	PRE-REFUNDING		246,482	245,000	265,492	248,202		(1,693)		(1,693)		246,509		(27)	(27)	11,326	05/01/2015	1FE
64966C-6P-1	NEW YORK NY G O FISCAL 1992 SER B		07/09/2012	CALLED @ 100.00000000		50,000	50,000	50,790	50,000						50,000				3,286	02/01/2018	1FE
742327-BX-6	PRINCETON OH CITY SCH DIST 2006		09/24/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,190,860	2,850,000	2,874,909	2,863,676		(1,875)		(1,875)		2,861,801		329,059	329,059	105,450	12/01/2024	2FE
762243-E8-2	RHODE ISLAND HLTH PUB SCH FING 08A		09/25/2012	ROOSEVELT & CROSS, INC.		1,094,890	1,000,000	993,530	994,721		268		268		994,989		99,901	99,901	39,125	05/15/2023	1FE
762243-F2-4	RHODE ISLAND HLTH PUB SCH FING 08A		09/24/2012	ROOSEVELT & CROSS, INC.		3,258,750	3,000,000	2,944,050	2,952,622		1,927		1,927		2,954,549		304,201	304,201	117,000	05/15/2025	1FE
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002		07/15/2012	CALLED @ 100.00000000		1,585,000	1,585,000	1,581,133	1,584,651		349		349		1,585,000				79,250	01/15/2021	1FE
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		09/27/2012	Various		5,392,213	4,700,000	4,710,951	4,707,032		(806)		(806)		4,706,225		685,987	685,987	194,069	11/01/2026	1FE
217489-YH-0	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2012	CALLED @ 100.00000000		215,000	215,000	154,860	208,461		6,539		6,539		215,000					08/15/2012	1
249001-W4-6	DENTON TX ISD SCH BLDG 2002 REF CAP		08/15/2012	CALLED @ 72.67800000		1,915,065	2,635,000	1,387,936	1,852,925		62,140		62,140		1,915,065					08/15/2018	1FE
249001-W9-5	DENTON TX ISD SCH BLDG 2002 REF CAP		08/15/2012	CALLED @ 53.316		6,597,855	12,375,000	4,667,678	6,367,993		229,862		229,862		6,597,855					08/15/2023	1FE
249001-X2-9	DENTON TX ISD SCH BLDG 2002 REF CAP		08/15/2012	CALLED @ 50.294		6,628,749	13,180,000	4,686,861	6,397,437		231,312		231,312		6,628,749					08/15/2024	1FE
249001-X3-7	DENTON TX ISD SCH BLDG 2002 REF CAP		08/15/2012	CALLED @ 47.435		7,233,838	15,250,000	5,111,648	6,980,986		252,852		252,852		7,233,838					08/15/2025	1FE
249001-X5-2	DENTON TX ISD SCH BLDG 2002 REF CAP		08/15/2012	CALLED @ 42.17		2,291,940	5,435,000	1,617,642	2,211,559		80,380		80,380		2,291,940					08/15/2027	1FE
249001-X6-0	DENTON TX ISD SCH BLDG 2002 REF CAP		08/15/2012	CALLED @ 39.749		1,846,341	4,645,000	1,302,379	1,781,482		64,859		64,859		1,846,341					08/15/2028	1FE
509552-WB-7	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		08/15/2012	CALLED @ 31.439		701,090	2,230,000	514,783	676,479		24,611		24,611		701,090					08/15/2032	1FE
509552-WC-5	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		08/15/2012	CALLED @ 29.611		812,822	2,745,000	596,515	784,242		28,580		28,580		812,822					08/15/2033	1FE
509552-WD-3	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		08/15/2012	CALLED @ 27.944		1,105,185	3,955,000	811,063	1,066,323		38,862		38,862		1,105,185					08/15/2034	1FE
516823-H7-9	LAREDO TX G O 2009 REF		08/15/2012	MATURED		3,215,000	3,215,000	3,425,679	3,256,529		(41,529)		(41,529)		3,215,000				128,600	08/15/2012	1FE
835214-BJ-5	SOMERVELL CNTY TX TAX AND REV 2008		09/27/2012	RBC DAIN RAUSCHER		1,626,984	1,440,000	1,412,928	1,414,658		403		403		1,415,061		211,923	211,923	83,435	02/15/2038	1FE
812626-RB-7	SEATTLE WA G O LTD 2002 REF		07/01/2012	CALLED @ 100.00000000		250,000	250,000	251,816	250,158		(158)		(158)		250,000				12,500	07/01/2016	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						138,455,289	180,900,000	120,414,845	132,853,672		1,319,201		1,319,201		134,172,873		4,282,416	4,282,416	4,738,312	XXX	XXX
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		09/01/2012	SCHEDULED REDEMPTION		1,070	1,070	1,019	1,041		30		30		1,070				39	10/01/2035	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2012	SCHEDULED REDEMPTION		98	98	101	101		(3)		(3)		98				5	08/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2012	SCHEDULED REDEMPTION		576	576	601	621		(45)		(45)		576				27	10/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2012	SCHEDULED REDEMPTION		223	223	228	227		(3)		(3)		223				9	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2012	SCHEDULED REDEMPTION		410	410	420	416		(6)		(6)		410				18	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2012	SCHEDULED REDEMPTION		237	237	245	245		(8)		(8)		237				11	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2012	SCHEDULED REDEMPTION		9,954	9,954	10,132	10,069		(115)		(115)		9,954				366	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2012	SCHEDULED REDEMPTION		910	910	942	958		(47)		(47)		910				39	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2012	SCHEDULED REDEMPTION		1,942	1,942	1,983	1,970		(29)		(29)		1,942				77	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/01/2034	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2012	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2012	SCHEDULED REDEMPTION		74	74	77	78		(3)		(3)		74				3	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2012	SCHEDULED REDEMPTION		32	32	34	34		(1)		(1)		32				1	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2012	SCHEDULED REDEMPTION		668	668	692	694		(26)		(26)		668				26	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2012	SCHEDULED REDEMPTION		1,585	1,585	1,640	1,652		(66)		(66)		1,585				74	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2012	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2012	SCHEDULED REDEMPTION		131	131	136	135		(4)		(4)		131				6	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2012	SCHEDULED REDEMPTION		56	56	58	57		(1)		(1)		56				3	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2012	SCHEDULED REDEMPTION		31	31	33	33		(1)		(1)		31				2	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2012	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				5	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		09/01/2012	SCHEDULED REDEMPTION		36,853	36,853	37,446	37,428		(575)		(575)		36,853				1,379	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2012	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2012	SCHEDULED REDEMPTION		101	101	104	105		(5)		(5)		101				5	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2012	SCHEDULED REDEMPTION		434	434	409	417		17		17		434				14	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2012	SCHEDULED REDEMPTION		1,586	1,586	1,494	1,542		44		44		1,586				53	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2012	SCHEDULED REDEMPTION		3,249	3,249	3,279	3,280		(31)		(31)		3,249				129	04/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		09/01/2012	SCHEDULED REDEMPTION		105,995	105,995	106,690	106,354		(359)		(359)		105,995				3,900	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		09/01/2012	SCHEDULED REDEMPTION		7,408	7,408	7,456	7,434		(26)		(26)		7,408				292	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2012	SCHEDULED REDEMPTION		34,092	34,092	32,109	32,610		1,481		1,481		34,092				1,149	03/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2012	SCHEDULED REDEMPTION		61,560	61,560	59,703	60,513		1,047		1,047		61,560				1,996	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2012	SCHEDULED REDEMPTION		620	620	630	628		(9)		(9)		620				25	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2012	SCHEDULED REDEMPTION		1,996	1,996	2,066	2,291		(294)		(294)		1,996				97	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2012	SCHEDULED REDEMPTION		7,675	7,675	7,761	7,744		(68)		(68)		7,675				300	01/01/2036	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		09/01/2012	SCHEDULED REDEMPTION		10,954	10,954	10,525	10,667		287		287		10,954				400	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		09/01/2012	SCHEDULED REDEMPTION		18,443	18,443	18,649	18,590		(146)		(146)		18,443				716	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		09/01/2012	SCHEDULED REDEMPTION		40,983	40,983	39,427	39,876		1,107		1,107		40,983				1,496	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		09/01/2012	SCHEDULED REDEMPTION		136,906	136,906	127,429	130,756		6,150		6,150		136,906				4,611	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		09/01/2012	SCHEDULED REDEMPTION		55,752	55,752	51,893	53,341		2,412		2,412		55,752				1,878	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		09/01/2012	SCHEDULED REDEMPTION		41,159	41,159	38,310	39,155		2,003		2,003		41,159				1,386	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2012	SCHEDULED REDEMPTION		323	323	327	327		(4)		(4)		323				16	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2012	SCHEDULED REDEMPTION		3,134	3,134	3,216	3,174		(40)		(40)		3,134				111	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2012	SCHEDULED REDEMPTION		9,745	9,745	10,001	9,876		(131)		(131)		9,745				352	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2012	SCHEDULED REDEMPTION		4,924	4,924	5,054	4,972		(47)		(47)		4,924				178	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2012	SCHEDULED REDEMPTION		41,667	41,667	42,772	42,624		(957)		(957)		41,667				1,337	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2012	SCHEDULED REDEMPTION		584	584	558	572		12		12		584				17	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2012	SCHEDULED REDEMPTION		870	870	851	861		9		9		870				25	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2012	SCHEDULED REDEMPTION		27,206	27,206	25,978	26,894		311		311		27,206				762	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2012	SCHEDULED REDEMPTION		10,243	10,243	9,781	10,040		203		203		10,243				296	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2012	SCHEDULED REDEMPTION		27,403	27,403	26,167	26,765		638		638		27,403				811	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2012	SCHEDULED REDEMPTION		3,615	3,615	3,452	3,541		74		74		3,615				106	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2012	SCHEDULED REDEMPTION		6,938	6,938	6,625	6,783		156		156		6,938				201	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2012	SCHEDULED REDEMPTION		23,589	23,589	22,525	23,123		465		465		23,589				674	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2012	SCHEDULED REDEMPTION		17,709	17,709	16,910	17,277		432		432		17,709				523	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2012	SCHEDULED REDEMPTION		16,020	16,020	15,297	15,737		283		283		16,020				460	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2012	SCHEDULED REDEMPTION		16,290	16,290	15,555	16,012		278		278		16,290				481	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2012	SCHEDULED REDEMPTION		25,129	25,129	23,995	24,655		474		474		25,129				716	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		09/01/2012	SCHEDULED REDEMPTION		379	379	370	374		5		5		379				11	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2012	SCHEDULED REDEMPTION		2,466	2,466	2,357	2,420		46		46		2,466				71	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2012	SCHEDULED REDEMPTION		9,604	9,604	9,171	9,409		195		195		9,604				277	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2012	SCHEDULED REDEMPTION		10,720	10,720	10,237	10,520		200		200		10,720				310	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2012	SCHEDULED REDEMPTION		5,952	5,952	5,683	5,839		113		113		5,952				167	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		09/01/2012	SCHEDULED REDEMPTION		18,765	18,765	18,324	18,550		215		215		18,765				555	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2012	SCHEDULED REDEMPTION		26,093	26,093	24,916	25,519		575		575		26,093				752	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2012	SCHEDULED REDEMPTION		20,742	20,742	19,807	20,299		443		443		20,742				571	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2012	SCHEDULED REDEMPTION		1,102	1,102	1,052	1,074		28		28		1,102				32	09/01/2019	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2012	SCHEDULED REDEMPTION		1,984	1,984	1,895	1,947		38		38		1,984				57	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		09/01/2012	SCHEDULED REDEMPTION		3,043	3,043	2,976	3,004		39		39		3,043				85	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		09/01/2012	SCHEDULED REDEMPTION		814	814	796	804		10		10		814				24	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		09/01/2012	SCHEDULED REDEMPTION		10,907	10,907	10,653	10,762		145		145		10,907				301	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		09/01/2012	SCHEDULED REDEMPTION		41,429	41,429	40,525	40,911		517		517		41,429				1,198	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		09/01/2012	SCHEDULED REDEMPTION		18,509	18,509	18,110	18,305		204		204		18,509				539	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		09/01/2012	SCHEDULED REDEMPTION		16,098	16,098	15,706	15,894		204		204		16,098				455	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		09/01/2012	SCHEDULED REDEMPTION		17,791	17,791	17,415	17,585		205		205		17,791				526	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		09/01/2012	SCHEDULED REDEMPTION		38,984	38,984	38,079	38,519		466		466		38,984				1,101	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		09/01/2012	SCHEDULED REDEMPTION		113,250	113,250	110,852	112,031		1,219		1,219		113,250				3,279	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		09/01/2012	SCHEDULED REDEMPTION		24,838	24,838	24,290	24,524		313		313		24,838				722	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		09/01/2012	SCHEDULED REDEMPTION		2,103	2,103	2,054	2,074		29		29		2,103				61	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		09/01/2012	SCHEDULED REDEMPTION		9,550	9,550	9,338	9,449		101		101		9,550				276	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		09/01/2012	SCHEDULED REDEMPTION		1,897	1,897	1,855	1,878		19		19		1,897				55	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		09/01/2012	SCHEDULED REDEMPTION		15,229	15,229	14,901	15,059		170		170		15,229				440	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		09/01/2012	SCHEDULED REDEMPTION		36,360	36,360	35,524	35,984		376		376		36,360				995	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		09/01/2012	SCHEDULED REDEMPTION		16,609	16,609	16,251	16,419		190		190		16,609				489	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		09/01/2012	SCHEDULED REDEMPTION		60,618	60,618	59,141	59,866		752		752		60,618				1,811	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		09/01/2012	SCHEDULED REDEMPTION		38,532	38,532	37,706	38,067		465		465		38,532				1,133	08/01/2020	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2012	SCHEDULED REDEMPTION		108	108	111	111		(3)		(3)		108				6	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2012	SCHEDULED REDEMPTION		3,345	3,345	3,418	3,417		(72)		(72)		3,345				173	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2012	SCHEDULED REDEMPTION		8,987	8,987	8,620	8,662		325		325		8,987				414	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2012	SCHEDULED REDEMPTION		6,223	6,223	6,355	6,346		(123)		(123)		6,223				320	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2012	SCHEDULED REDEMPTION		618	618	630	628		(10)		(10)		618				31	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2012	SCHEDULED REDEMPTION		1,218	1,218	1,248	1,242		(24)		(24)		1,218				53	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2012	SCHEDULED REDEMPTION		2,998	2,998	3,071	3,137		(139)		(139)		2,998				148	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2012	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				2	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2012	SCHEDULED REDEMPTION		1,831	1,831	1,876	1,882		(52)		(52)		1,831				80	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2012	SCHEDULED REDEMPTION		2,948	2,948	3,020	3,012		(64)		(64)		2,948				129	04/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2012	SCHEDULED REDEMPTION		795	795	818	848		(53)		(53)		795				42	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2012	SCHEDULED REDEMPTION		37	37	39	41		(3)		(3)		37				2	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2012	SCHEDULED REDEMPTION		1,133	1,133	1,163	1,197		(64)		(64)		1,133				61	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2012	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2012	SCHEDULED REDEMPTION		28	28	29	31		(2)		(2)		28				2	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2012	SCHEDULED REDEMPTION		21	21	21	23		(2)		(2)		21				1	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2012	SCHEDULED REDEMPTION		842	842	873	914		(72)		(72)		842				45	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2012	SCHEDULED REDEMPTION		239	239	246	256		(17)		(17)		239				13	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2012	SCHEDULED REDEMPTION		165	165	170	180		(16)		(16)		165				9	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2012	SCHEDULED REDEMPTION		198	198	204	213		(15)		(15)		198				11	08/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2012	SCHEDULED REDEMPTION		172	172	177	184		(12)		(12)		172				9	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2012	SCHEDULED REDEMPTION		1,624	1,624	1,673	1,730		(105)		(105)		1,624				91	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8				1	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2012	SCHEDULED REDEMPTION		85	85	88	90		(5)		(5)		85				5	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2012	SCHEDULED REDEMPTION		1,210	1,210	1,252	1,305		(94)		(94)		1,210				67	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2012	SCHEDULED REDEMPTION		219	219	228	235		(15)		(15)		219				12	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2012	SCHEDULED REDEMPTION		292	292	299	307		(15)		(15)		292				14	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2012	SCHEDULED REDEMPTION		457	457	475	494		(38)		(38)		457				25	11/01/2031	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2012	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2012	SCHEDULED REDEMPTION		182	182	188	196		(14)		(14)		182				9	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2012	SCHEDULED REDEMPTION		167	167	172	176		(9)		(9)		167				9	01/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2012	SCHEDULED REDEMPTION		360	360	369	374		(14)		(14)		360				18	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2012	SCHEDULED REDEMPTION		197	197	204	203		(6)		(6)		197				9	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2012	SCHEDULED REDEMPTION		3,507	3,507	3,611	3,686		(179)		(179)		3,507				196	04/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2012	SCHEDULED REDEMPTION		386	386	399	398		(12)		(12)		386				18	07/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2012	SCHEDULED REDEMPTION		5,816	5,816	5,931	5,898		(82)		(82)		5,816				230	05/01/2033	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2012	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2012	SCHEDULED REDEMPTION		4,194	4,194	4,290	4,281		(87)		(87)		4,194				187	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		09/01/2012	SCHEDULED REDEMPTION		4,189	4,189	4,040	4,162		27		27		4,189				168	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2012	SCHEDULED REDEMPTION		1,540	1,540	1,485	1,512		28		28		1,540				61	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2012	SCHEDULED REDEMPTION		539	539	520	530		10		10		539				21	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2012	SCHEDULED REDEMPTION		428	428	439	435		(7)		(7)		428				19	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2012	SCHEDULED REDEMPTION		498	498	509	512		(14)		(14)		498				22	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2012	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2012	SCHEDULED REDEMPTION		178	178	183	182		(4)		(4)		178				8	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2012	SCHEDULED REDEMPTION		3,584	3,584	3,667	3,691		(107)		(107)		3,584				161	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2012	SCHEDULED REDEMPTION		12,541	12,541	12,829	12,866		(325)		(325)		12,541				524	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2012	SCHEDULED REDEMPTION		115	115	112	112		3		3		115				6	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2012	SCHEDULED REDEMPTION		205	205	199	202		4		4		205				10	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2012	SCHEDULED REDEMPTION		24	24	24	24						24				1	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2012	SCHEDULED REDEMPTION		823	823	842	842		(19)		(19)		823				35	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2012	SCHEDULED REDEMPTION		391	391	389	385		6		6		391				18	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2012	SCHEDULED REDEMPTION		4,740	4,740	4,722	4,679		62		62		4,740				231	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2012	SCHEDULED REDEMPTION		820	820	814	816		4		4		820				39	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2012	SCHEDULED REDEMPTION		95	95	97	100		(6)		(6)		95				5	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2012	SCHEDULED REDEMPTION		23	23	23	25		(2)		(2)		23				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2012	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				3	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2012	SCHEDULED REDEMPTION		25	25	26	28		(2)		(2)		25				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2012	SCHEDULED REDEMPTION		340	340	352	367		(27)		(27)		340				18	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2012	SCHEDULED REDEMPTION		81	81	83	85		(4)		(4)		81				4	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		07/01/2012	SCHEDULED REDEMPTION		3,916	3,916	4,042	4,224		(308)		(308)		3,916				171	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2012	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				2	12/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2012	SCHEDULED REDEMPTION		55	55	56	59		(4)		(4)		55				3	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2012	SCHEDULED REDEMPTION		282	282	290	301		(19)		(19)		282				15	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2012	SCHEDULED REDEMPTION		1,034	1,034	1,059	1,087		(53)		(53)		1,034				54	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2012	SCHEDULED REDEMPTION		60	60	62	65		(5)		(5)		60				3	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2012	SCHEDULED REDEMPTION		9	9	10	10						9					03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2012	SCHEDULED REDEMPTION		3	3	3	4						3					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2012	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				3	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2012	SCHEDULED REDEMPTION		36	36	35	34		2		2		36				2	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2012	SCHEDULED REDEMPTION		72	72	74	77		(5)		(5)		72				4	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2012	SCHEDULED REDEMPTION		38	38	39	41		(3)		(3)		38				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2012	SCHEDULED REDEMPTION		89	89	91	95		(6)		(6)		89				4	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2012	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2012	SCHEDULED REDEMPTION		3,098	3,098	3,183	3,315		(217)		(217)		3,098				174	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2012	SCHEDULED REDEMPTION		308	308	317	331		(23)		(23)		308				17	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2012	SCHEDULED REDEMPTION		60	60	62	64		(4)		(4)		60				3	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2012	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2012	SCHEDULED REDEMPTION		943	943	970	991		(48)		(48)		943				51	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2012	SCHEDULED REDEMPTION		3	3	3	4						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2012	SCHEDULED REDEMPTION		87	87	89	91		(5)		(5)		87				5	10/01/2030	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2012	SCHEDULED REDEMPTION		758	758	798	802		(44)		(44)		758				41	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2012	SCHEDULED REDEMPTION		181	181	185	188		(7)		(7)		181				10	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2012	SCHEDULED REDEMPTION				1	1											11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		09/01/2012	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				2	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2012	SCHEDULED REDEMPTION		109	109	113	115		(5)		(5)		109				6	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2012	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2012	SCHEDULED REDEMPTION		3,363	3,363	3,451	3,528		(165)		(165)		3,363				188	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2012	SCHEDULED REDEMPTION		120	120	123	124		(4)		(4)		120				7	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2012	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2012	SCHEDULED REDEMPTION		54	54	55	57		(3)		(3)		54				3	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2012	SCHEDULED REDEMPTION		120	120	123	126		(6)		(6)		120				7	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2012	SCHEDULED REDEMPTION		59	59	61	63		(4)		(4)		59				3	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2012	SCHEDULED REDEMPTION		3,417	3,417	3,517	3,617		(200)		(200)		3,417				192	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2012	SCHEDULED REDEMPTION		167	167	172	176		(9)		(9)		167				9	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2012	SCHEDULED REDEMPTION		245	245	252	266		(21)		(21)		245				13	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2012	SCHEDULED REDEMPTION		9,779	9,779	10,004	9,991		(212)		(212)		9,779				438	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2012	SCHEDULED REDEMPTION		63	63	64	67		(4)		(4)		63				3	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8				1	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2012	SCHEDULED REDEMPTION		76	76	78	80		(5)		(5)		76				4	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2012	SCHEDULED REDEMPTION		216	216	224	234		(19)		(19)		216				12	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2012	SCHEDULED REDEMPTION		106	106	109	111		(5)		(5)		106				6	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2012	SCHEDULED REDEMPTION		225	225	220	219		6		6		225				10	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2012	SCHEDULED REDEMPTION		134	134	138	143		(8)		(8)		134				7	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		07/01/2012	SCHEDULED REDEMPTION		6,833	6,833	6,998	7,127		(294)		(294)		6,833				299	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2012	SCHEDULED REDEMPTION		47	47	48	49		(2)		(2)		47				3	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2012	SCHEDULED REDEMPTION		15,563	15,563	16,010	16,278		(715)		(715)		15,563				840	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2012	SCHEDULED REDEMPTION		2	2	3	3						2					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2012	SCHEDULED REDEMPTION		14,582	14,582	15,012	15,512		(930)		(930)		14,582				819	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2012	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2012	SCHEDULED REDEMPTION		166	166	170	178		(12)		(12)		166				9	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2012	SCHEDULED REDEMPTION		422	422	434	438		(16)		(16)		422				23	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2012	SCHEDULED REDEMPTION		98	98	102	110		(12)		(12)		98				5	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2012	SCHEDULED REDEMPTION		15	15	15	14		1		1		15				1	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2012	SCHEDULED REDEMPTION		108	108	113	120		(11)		(11)		108				6	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2012	SCHEDULED REDEMPTION		113	113	116	116		(4)		(4)		113				6	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2012	SCHEDULED REDEMPTION		5,518	5,518	5,672	5,833		(315)		(315)		5,518				309	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2012	SCHEDULED REDEMPTION		205	205	210	215		(10)		(10)		205				11	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2012	SCHEDULED REDEMPTION		55	55	57	56		(2)		(2)		55				3	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		07/01/2012	SCHEDULED REDEMPTION		207	207	212	222		(15)		(15)		207				9	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2012	SCHEDULED REDEMPTION		182	182	187	191		(9)		(9)		182				10	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2012	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				2	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2012	SCHEDULED REDEMPTION		372	372	383	387		(15)		(15)		372				20	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2012	SCHEDULED REDEMPTION		326	326	335	338		(12)		(12)		326				18	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2012	SCHEDULED REDEMPTION		2	2	3	3						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		08/01/2012	SCHEDULED REDEMPTION		7,260	7,260	7,454	7,648		(388)		(388)		7,260				321	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2012	SCHEDULED REDEMPTION		15	15	16	16						15				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2012	SCHEDULED REDEMPTION		2,869	2,869	2,853	2,845		23		23		2,869				129	06/01/2031	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2012	SCHEDULED REDEMPTION		11,967	11,967	12,324	12,716		(749)		(749)		11,967				599	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2012	SCHEDULED REDEMPTION		114	114	117	120		(6)		(6)		114				6	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2012	SCHEDULED REDEMPTION		177	177	182	185		(8)		(8)		177				10	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2012	SCHEDULED REDEMPTION		86	86	88	91		(5)		(5)		86				5	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2012	SCHEDULED REDEMPTION		1	1	1	2						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2012	SCHEDULED REDEMPTION		91	91	93	96		(6)		(6)		91				5	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2012	SCHEDULED REDEMPTION		468	468	480	486		(18)		(18)		468				24	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2012	SCHEDULED REDEMPTION		703	703	700	696		8		8		703				34	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2012	SCHEDULED REDEMPTION		313	313	321	326		(13)		(13)		313				17	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2012	SCHEDULED REDEMPTION		83	83	85	88		(5)		(5)		83				4	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2012	SCHEDULED REDEMPTION		123	123	127	129		(6)		(6)		123				7	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2012	SCHEDULED REDEMPTION		38	38	39	39		(2)		(2)		38				2	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2012	SCHEDULED REDEMPTION		101	101	104	108		(7)		(7)		101				5	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2012	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2012	SCHEDULED REDEMPTION		45	45	46	48		(3)		(3)		45				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2012	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				3	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2012	SCHEDULED REDEMPTION		146	146	150	154		(7)		(7)		146				8	09/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2012	SCHEDULED REDEMPTION		491	491	505	511		(21)		(21)		491				27	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2012	SCHEDULED REDEMPTION		1,582	1,582	1,628	1,653		(71)		(71)		1,582				80	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2012	SCHEDULED REDEMPTION		411	411	421	429		(18)		(18)		411				21	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2012	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2012	SCHEDULED REDEMPTION		37	37	38	39		(1)		(1)		37				2	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2012	SCHEDULED REDEMPTION		593	593	617	628		(36)		(36)		593				32	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2012	SCHEDULED REDEMPTION		129	129	133	132		(4)		(4)		129				6	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2012	SCHEDULED REDEMPTION		405	405	419	429		(24)		(24)		405				19	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2012	SCHEDULED REDEMPTION		148	148	152	154		(6)		(6)		148				8	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2012	SCHEDULED REDEMPTION		344	344	358	358		(14)		(14)		344				17	02/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2012	SCHEDULED REDEMPTION		1,288	1,288	1,333	1,327		(38)		(38)		1,288				58	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2012	SCHEDULED REDEMPTION		874	874	909	945		(71)		(71)		874				46	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2012	SCHEDULED REDEMPTION		2,662	2,662	2,754	2,755		(93)		(93)		2,662				130	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2012	SCHEDULED REDEMPTION		189	189	195	205		(17)		(17)		189				9	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2012	SCHEDULED REDEMPTION		1,498	1,498	1,558	1,549		(52)		(52)		1,498				80	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2012	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	04/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2012	SCHEDULED REDEMPTION		99	99	102	105		(7)		(7)		99				5	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2012	SCHEDULED REDEMPTION		157	157	163	161		(4)		(4)		157				8	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2012	SCHEDULED REDEMPTION		1,459	1,459	1,511	1,574		(115)		(115)		1,459				74	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2012	SCHEDULED REDEMPTION		112	112	116	114		(2)		(2)		112				5	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2012	SCHEDULED REDEMPTION		697	697	721	726		(29)		(29)		697				32	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2012	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				3	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2012	SCHEDULED REDEMPTION		18,187	18,187	18,818	18,714		(527)		(527)		18,187				886	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2012	SCHEDULED REDEMPTION		113	113	113	113		1		1		113				5	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2012	SCHEDULED REDEMPTION		1,679	1,679	1,670	1,663		16		16		1,679				82	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2012	SCHEDULED REDEMPTION		341	341	339	338		2		2		341				16	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	01/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2012	SCHEDULED REDEMPTION		4,943	4,943	4,917	4,978		(35)		(35)		4,943				203	03/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2012	SCHEDULED REDEMPTION		36,955	36,955	36,748	36,845		111		111		36,955				1,522	03/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2012	SCHEDULED REDEMPTION		72	72	74	75		(3)		(3)		72				3	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2012	SCHEDULED REDEMPTION		301	301	311	310		(9)		(9)		301				14	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2012	SCHEDULED REDEMPTION		37,437	37,437	37,886	38,024		(587)		(587)		37,437				1,684	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2012	SCHEDULED REDEMPTION		15,254	15,254	15,499	15,562		(309)		(309)		15,254				538	08/01/2028	1
3128P7-S6-1	FED HOME LOAN MTG CORP GOLD #C91441		09/01/2012	SCHEDULED REDEMPTION		74,719	74,719	77,352			(2,633)		(2,633)		74,719				705	04/01/2032	1
3128P7-TG-8	FED HOME LOAN MTG CORP GOLD #C91451		09/01/2012	SCHEDULED REDEMPTION		97,053	97,053	100,473			(3,420)		(3,420)		97,053				917	05/01/2032	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2012	SCHEDULED REDEMPTION		1,359	1,359	1,388	1,386		(27)		(27)		1,359				69	06/01/2023	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2012	SCHEDULED REDEMPTION		1,506	1,506	1,536	1,534		(28)		(28)		1,506				76	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2012	SCHEDULED REDEMPTION		1,328	1,328	1,353	1,350		(22)		(22)		1,328				67	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2012	SCHEDULED REDEMPTION		17,775	17,775	18,102	18,052		(277)		(277)		17,775				833	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2012	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2012	SCHEDULED REDEMPTION		3,568	3,568	3,691	3,693		(125)		(125)		3,568				174	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2012	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2012	SCHEDULED REDEMPTION		295,570	295,570	305,984			(10,414)		(10,414)		295,570				2,918	04/01/2032	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		07/01/2012	MATURED		1	1	2	1						1					07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2012	SCHEDULED REDEMPTION		7,483	7,483	7,474	7,489		(6)		(6)		7,483				323	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2012	SCHEDULED REDEMPTION		1,549	1,549	1,599	1,569		(20)		(20)		1,549				89	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2012	SCHEDULED REDEMPTION		1,796	1,796	1,855	1,828		(32)		(32)		1,796				104	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2012	SCHEDULED REDEMPTION		9,013	9,013	9,305	9,144		(132)		(132)		9,013				536	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2012	SCHEDULED REDEMPTION		2,403	2,403	2,486	2,467		(63)		(63)		2,403				139	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2012	SCHEDULED REDEMPTION		30,010	30,010	31,276	30,795		(785)		(785)		30,010				1,297	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		09/01/2012	SCHEDULED REDEMPTION		5,827	5,827	6,046	5,992		(165)		(165)		5,827				210	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		09/01/2012	SCHEDULED REDEMPTION		4,380	4,380	4,544	4,500		(120)		(120)		4,380				158	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		09/01/2012	SCHEDULED REDEMPTION		22,966	22,966	24,100	24,061		(1,095)		(1,095)		22,966				912	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		09/01/2012	SCHEDULED REDEMPTION		39,114	39,114	41,045	40,624		(1,510)		(1,510)		39,114				1,564	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		09/01/2012	SCHEDULED REDEMPTION		1,918	1,918	2,012	1,993		(76)		(76)		1,918				76	06/01/2018	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2012	SCHEDULED REDEMPTION		4,803	4,803	4,639	4,771		32		32		4,803				173	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2012	SCHEDULED REDEMPTION		1,058	1,058	1,092	1,078		(20)		(20)		1,058				61	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2012	SCHEDULED REDEMPTION		656	656	679	671		(14)		(14)		656				38	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		09/01/2012	SCHEDULED REDEMPTION		1,018	1,018	1,068	1,047		(29)		(29)		1,018				40	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		09/01/2012	Various		4,304	4,304	4,466	4,345		(41)		(41)		4,304				102	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2012	SCHEDULED REDEMPTION		23,740	23,740	24,363	24,040		(301)		(301)		23,740				875	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		09/01/2012	SCHEDULED REDEMPTION		426	426	441	431		(5)		(5)		426				15	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		09/01/2012	SCHEDULED REDEMPTION		1,103	1,103	1,157	1,143		(41)		(41)		1,103				44	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2012	SCHEDULED REDEMPTION		8,586	8,586	8,811	8,705		(120)		(120)		8,586				311	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2012	SCHEDULED REDEMPTION		333	333	341	337		(4)		(4)		333				12	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		09/01/2012	SCHEDULED REDEMPTION		758	758	784	778		(21)		(21)		758				28	08/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2012	SCHEDULED REDEMPTION		3,395	3,395	3,484	3,442		(47)		(47)		3,395				123	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2012	SCHEDULED REDEMPTION		3,402	3,402	3,491	3,458		(56)		(56)		3,402				115	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2012	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2012	SCHEDULED REDEMPTION		924	924	937	942		(18)		(18)		924				47	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2012	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2012	SCHEDULED REDEMPTION		916	916	942	974		(58)		(58)		916				50	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2012	SCHEDULED REDEMPTION		142	142	148	157		(15)		(15)		142				8	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2012	SCHEDULED REDEMPTION		521	521	538	570		(48)		(48)		521				29	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2012	SCHEDULED REDEMPTION		136	136	139	146		(11)		(11)		136				8	10/01/2030	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2012	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2012	SCHEDULED REDEMPTION		148	148	154	162		(14)		(14)		148				8	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2012	SCHEDULED REDEMPTION		512	512	527	545		(33)		(33)		512				28	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2012	SCHEDULED REDEMPTION		119	119	123	128		(9)		(9)		119				6	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2012	SCHEDULED REDEMPTION		3,529	3,529	3,651	3,826		(297)		(297)		3,529				178	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2012	SCHEDULED REDEMPTION		1,118	1,118	1,157	1,220		(102)		(102)		1,118				57	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2012	SCHEDULED REDEMPTION		1,045	1,045	1,081	1,077		(32)		(32)		1,045				49	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2012	SCHEDULED REDEMPTION		272	272	278	276		(4)		(4)		272				12	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2012	SCHEDULED REDEMPTION		150	150	155	155		(5)		(5)		150				7	09/01/2034	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		09/01/2012	SCHEDULED REDEMPTION		34,217	34,217	32,918	33,261		956		956		34,217				1,245	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2012	SCHEDULED REDEMPTION		698	698	707	706		(8)		(8)		698				33	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		09/01/2012	SCHEDULED REDEMPTION		109,586	109,586	111,349	111,486		(1,900)		(1,900)		109,586				3,951	07/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2012	SCHEDULED REDEMPTION		121,369	121,369	116,761	118,155		3,214		3,214		121,369				4,395	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		09/01/2012	SCHEDULED REDEMPTION		2,185	2,185	2,033	2,092		93		93		2,185				67	02/01/2037	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2012	Various		1,468	1,468	1,510	1,471		(3)		(3)		1,468				18	09/01/2012	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		09/01/2012	SCHEDULED REDEMPTION		305,141	305,141	328,862	327,596		(22,454)		(22,454)		305,141				12,120	12/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		09/01/2012	SCHEDULED REDEMPTION		22,522	22,522	22,016	22,261		261		261		22,522				652	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		09/01/2012	SCHEDULED REDEMPTION		2,839	2,839	2,945	2,921		(82)		(82)		2,839				103	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2012	SCHEDULED REDEMPTION		8,906	8,906	9,058	8,996		(90)		(90)		8,906				323	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		09/01/2012	SCHEDULED REDEMPTION		3,717	3,717	3,852	3,840		(123)		(123)		3,717				134	12/01/2020	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		09/01/2012	SCHEDULED REDEMPTION		1,267	1,267	1,301	1,299		(32)		(32)		1,267				41	03/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		09/01/2012	SCHEDULED REDEMPTION		2,691	2,691	2,804	2,811		(120)		(120)		2,691				107	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		09/01/2012	SCHEDULED REDEMPTION		4,855	4,855	5,095	5,096		(241)		(241)		4,855				194	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		09/01/2012	SCHEDULED REDEMPTION		3,260	3,260	3,396	3,399		(140)		(140)		3,260				129	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		09/01/2012	SCHEDULED REDEMPTION		688	688	706	705		(17)		(17)		688				22	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		09/01/2012	SCHEDULED REDEMPTION		19,433	19,433	20,387	20,517		(1,084)		(1,084)		19,433				768	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		09/01/2012	SCHEDULED REDEMPTION		24,324	24,324	25,504	25,589		(1,265)		(1,265)		24,324				966	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		09/01/2012	SCHEDULED REDEMPTION		15,962	15,962	16,644	16,769		(807)		(807)		15,962				635	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2012	SCHEDULED REDEMPTION		76,048	76,048	79,753	80,141		(4,093)		(4,093)		76,048				3,021	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		09/01/2012	SCHEDULED REDEMPTION		2,207	2,207	2,299	2,313		(106)		(106)		2,207				87	11/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		09/01/2012	SCHEDULED REDEMPTION		712	712	747	750		(38)		(38)		712				28	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		09/01/2012	SCHEDULED REDEMPTION		25,007	25,007	26,050	26,178		(1,171)		(1,171)		25,007				983	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		09/01/2012	SCHEDULED REDEMPTION		20,007	20,007	20,842	20,923		(916)		(916)		20,007				794	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		09/01/2012	SCHEDULED REDEMPTION		18,402	18,402	19,184	19,275		(873)		(873)		18,402				727	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		09/01/2012	SCHEDULED REDEMPTION		24,627	24,627	25,654	25,790		(1,163)		(1,163)		24,627				967	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		09/01/2012	SCHEDULED REDEMPTION		29,928	29,928	31,406	31,543		(1,615)		(1,615)		29,928				1,181	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		09/01/2012	SCHEDULED REDEMPTION		9,879	9,879	10,300	10,346		(467)		(467)		9,879				392	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		09/01/2012	SCHEDULED REDEMPTION		1,807	1,807	1,897	1,899		(91)		(91)		1,807				71	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		09/01/2012	SCHEDULED REDEMPTION		16,542	16,542	17,358	17,387		(845)		(845)		16,542				656	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		09/01/2012	SCHEDULED REDEMPTION		12,170	12,170	12,771	12,837		(666)		(666)		12,170				479	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		09/01/2012	SCHEDULED REDEMPTION		25,543	25,543	26,443	26,532		(989)		(989)		25,543				945	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		09/01/2012	SCHEDULED REDEMPTION		518	518	540	542		(24)		(24)		518				20	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2012	SCHEDULED REDEMPTION		23,042	23,042	23,869	23,982		(940)		(940)		23,042				841	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		09/01/2012	SCHEDULED REDEMPTION		1,907	1,907	2,001	2,006		(99)		(99)		1,907				75	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		09/01/2012	SCHEDULED REDEMPTION		8,661	8,661	9,031	9,059		(398)		(398)		8,661				345	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		09/01/2012	SCHEDULED REDEMPTION		26,174	26,174	27,096	27,285		(1,111)		(1,111)		26,174				959	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		09/01/2012	SCHEDULED REDEMPTION		1,122	1,122	1,169	1,175		(53)		(53)		1,122				44	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2012	SCHEDULED REDEMPTION		86,494	86,494	90,185	90,789		(4,295)		(4,295)		86,494				3,421	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2012	SCHEDULED REDEMPTION		51,188	51,188	53,328	53,573		(2,385)		(2,385)		51,188				2,031	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		09/01/2012	SCHEDULED REDEMPTION		1,531	1,531	1,607	1,623		(92)		(92)		1,531				61	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		09/01/2012	SCHEDULED REDEMPTION		1,241	1,241	1,274	1,271		(30)		(30)		1,241				41	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2012	SCHEDULED REDEMPTION		111,319	111,319	115,707	116,164		(4,844)		(4,844)		111,319				4,008	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		09/01/2012	SCHEDULED REDEMPTION		28,923	28,923	29,690	29,752		(829)		(829)		28,923				946	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2012	SCHEDULED REDEMPTION		2,106	2,106	2,162	2,166		(60)		(60)		2,106				68	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		09/01/2012	SCHEDULED REDEMPTION		20,024	20,024	20,727	20,866		(842)		(842)		20,024				717	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		09/01/2012	SCHEDULED REDEMPTION		3,995	3,995	4,135	4,165		(170)		(170)		3,995				144	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2012	SCHEDULED REDEMPTION		45,402	45,402	47,357	47,498		(2,096)		(2,096)		45,402				1,793	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		09/01/2012	SCHEDULED REDEMPTION		40,884	40,884	42,590	42,950		(2,065)		(2,065)		40,884				1,632	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		09/01/2012	SCHEDULED REDEMPTION		36,586	36,586	38,205	38,445		(1,860)		(1,860)		36,586				1,447	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		09/01/2012	SCHEDULED REDEMPTION		24,784	24,784	25,818	25,880		(1,095)		(1,095)		24,784				987	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		09/01/2012	SCHEDULED REDEMPTION		36,653	36,653	38,192	38,361		(1,708)		(1,708)		36,653				1,455	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		09/01/2012	SCHEDULED REDEMPTION		851	851	893	896		(45)		(45)		851				34	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2012	SCHEDULED REDEMPTION		723,048	723,048	751,546	756,496		(33,448)		(33,448)		723,048				26,033	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		09/01/2012	SCHEDULED REDEMPTION		41,755	41,755	43,401	43,719		(1,964)		(1,964)		41,755				1,479	02/01/2023	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		09/01/2012	SCHEDULED REDEMPTION		9,825	9,825	10,245	10,305		(479)		(479)		9,825				389	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		09/01/2012	SCHEDULED REDEMPTION		23,141	23,141	24,106	24,220		(1,079)		(1,079)		23,141				924	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		09/01/2012	SCHEDULED REDEMPTION		31,896	31,896	33,471	33,474		(1,578)		(1,578)		31,896				1,247	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2012	SCHEDULED REDEMPTION		48,381	48,381	50,139	50,453		(2,071)		(2,071)		48,381				1,767	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		09/01/2012	SCHEDULED REDEMPTION		12,114	12,114	12,712	12,784		(670)		(670)		12,114				485	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2012	SCHEDULED REDEMPTION		199,655	199,655	206,870	208,569		(8,914)		(8,914)		199,655				7,234	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2012	SCHEDULED REDEMPTION		32,623	32,623	33,488	33,451		(828)		(828)		32,623				1,059	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		09/01/2012	SCHEDULED REDEMPTION		13,337	13,337	13,902	13,955		(617)		(617)		13,337				526	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		09/01/2012	SCHEDULED REDEMPTION		6,751	6,751	6,988	7,002		(252)		(252)		6,751				243	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2012	SCHEDULED REDEMPTION		99,201	99,201	102,921	103,792		(4,592)		(4,592)		99,201				3,584	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		09/01/2012	SCHEDULED REDEMPTION		134,564	134,564	138,134	138,419		(3,855)		(3,855)		134,564				4,339	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2012	SCHEDULED REDEMPTION		174,161	174,161	180,617	181,427		(7,266)		(7,266)		174,161				6,209	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2012	SCHEDULED REDEMPTION		1,716	1,716	1,777	1,781		(65)		(65)		1,716				62	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		09/01/2012	SCHEDULED REDEMPTION		41,324	41,324	43,357	43,679		(2,354)		(2,354)		41,324				1,628	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		09/01/2012	SCHEDULED REDEMPTION		28,459	28,459	29,846	29,922		(1,463)		(1,463)		28,459				1,126	09/01/2023	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		09/01/2012	SCHEDULED REDEMPTION		21,987	21,987	23,072	23,154		(1,167)		(1,167)		21,987				877	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		09/01/2012	SCHEDULED REDEMPTION		2,025	2,025	2,110	2,121		(96)		(96)		2,025				81	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		09/01/2012	SCHEDULED REDEMPTION		40,400	40,400	42,218	42,358		(1,958)		(1,958)		40,400				1,605	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		09/01/2012	SCHEDULED REDEMPTION		2,382	2,382	2,481	2,496		(114)		(114)		2,382				95	12/01/2021	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		09/01/2012	SCHEDULED REDEMPTION		1,109	1,109	1,164	1,169		(60)		(60)		1,109				44	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2012	SCHEDULED REDEMPTION		158,988	158,988	164,585	165,746		(6,758)		(6,758)		158,988				5,658	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		09/01/2012	SCHEDULED REDEMPTION		19,026	19,026	19,740	19,863		(836)		(836)		19,026				687	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		09/01/2012	SCHEDULED REDEMPTION		20,136	20,136	20,976	21,080		(944)		(944)		20,136				792	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		09/01/2012	SCHEDULED REDEMPTION		27,925	27,925	29,026	29,151		(1,226)		(1,226)		27,925				1,008	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		09/01/2012	SCHEDULED REDEMPTION		3,670	3,670	3,808	3,827		(157)		(157)		3,670				132	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2012	SCHEDULED REDEMPTION		1,408	1,408	1,461	1,462		(54)		(54)		1,408				52	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		09/01/2012	SCHEDULED REDEMPTION		626,095	626,095	644,683	649,308		(23,212)		(23,212)		626,095				20,743	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2012	SCHEDULED REDEMPTION		62,779	62,779	65,099	65,743		(2,965)		(2,965)		62,779				2,224	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		09/01/2012	SCHEDULED REDEMPTION		8,087	8,087	8,390	8,419		(331)		(331)		8,087				293	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		09/01/2012	SCHEDULED REDEMPTION		9,074	9,074	9,522	9,540		(466)		(466)		9,074				361	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2012	SCHEDULED REDEMPTION		153,297	153,297	159,234	160,714		(7,417)		(7,417)		153,297				5,538	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2012	SCHEDULED REDEMPTION		162,118	162,118	168,507	170,497		(8,379)		(8,379)		162,118				5,814	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		09/01/2012	SCHEDULED REDEMPTION		43,609	43,609	45,244	45,458		(1,848)		(1,848)		43,609				1,567	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2012	SCHEDULED REDEMPTION		52,673	52,673	54,615	54,732		(2,059)		(2,059)		52,673				1,897	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		09/01/2012	SCHEDULED REDEMPTION		10,659	10,659	11,185	11,307		(648)		(648)		10,659				424	01/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		09/01/2012	SCHEDULED REDEMPTION		69,442	69,442	72,871	72,235		(2,793)		(2,793)		69,442				2,812	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2012	SCHEDULED REDEMPTION		199,075	199,075	206,921	208,416		(9,342)		(9,342)		199,075				7,070	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		09/01/2012	SCHEDULED REDEMPTION		7,204	7,204	7,560	7,606		(402)		(402)		7,204				291	12/01/2023	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		09/01/2012	SCHEDULED REDEMPTION		30,663	30,663	32,177	32,342		(1,679)		(1,679)		30,663				1,215	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2012	SCHEDULED REDEMPTION		23,720	23,720	22,650	23,229		490		490		23,720				687	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2012	SCHEDULED REDEMPTION		2,004	2,004	2,079	2,066		(62)		(62)		2,004				73	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		09/01/2012	SCHEDULED REDEMPTION		18,383	18,383	17,966	18,144		239		239		18,383				542	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		09/01/2012	SCHEDULED REDEMPTION		2,071	2,071	2,174	2,151		(80)		(80)		2,071				84	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		09/01/2012	SCHEDULED REDEMPTION		20,313	20,313	19,876	20,071		242		242		20,313				579	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		09/01/2012	SCHEDULED REDEMPTION		35,436	35,436	34,659	35,002		434		434		35,436				1,030	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		09/01/2012	SCHEDULED REDEMPTION		13,911	13,911	13,598	13,751		160		160		13,911				414	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		09/01/2012	SCHEDULED REDEMPTION		2,490	2,490	2,594	2,596		(106)		(106)		2,490				98	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		09/01/2012	SCHEDULED REDEMPTION		8,095	8,095	8,380	8,388		(293)		(293)		8,095				296	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		09/01/2012	SCHEDULED REDEMPTION		1,723	1,723	1,795	1,799		(76)		(76)		1,723				69	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		09/01/2012	SCHEDULED REDEMPTION		38,629	38,629	40,240	40,366		(1,737)		(1,737)		38,629				1,524	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		09/01/2012	SCHEDULED REDEMPTION		7,740	7,740	8,122	8,155		(415)		(415)		7,740				308	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		09/01/2012	SCHEDULED REDEMPTION		2,718	2,718	2,852	2,869		(151)		(151)		2,718				109	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		09/01/2012	SCHEDULED REDEMPTION		27,015	27,015	28,142	28,304		(1,289)		(1,289)		27,015				1,092	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		09/01/2012	SCHEDULED REDEMPTION		10,389	10,389	10,755	10,809		(420)		(420)		10,389				371	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2012	SCHEDULED REDEMPTION		53,844	53,844	56,124	56,433		(2,589)		(2,589)		53,844				2,134	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		09/01/2012	SCHEDULED REDEMPTION		10,873	10,873	11,409	11,420		(548)		(548)		10,873				430	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		09/01/2012	SCHEDULED REDEMPTION		2,783	2,783	2,887	2,898		(115)		(115)		2,783				100	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		09/01/2012	SCHEDULED REDEMPTION		627	627	651	655		(28)		(28)		627				23	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2012	SCHEDULED REDEMPTION		16,457	16,457	17,037	17,173		(716)		(716)		16,457				601	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		09/01/2012	SCHEDULED REDEMPTION		11,587	11,587	12,159	12,218		(631)		(631)		11,587				461	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		09/01/2012	SCHEDULED REDEMPTION		5,788	5,788	6,052	6,090		(302)		(302)		5,788				233	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		09/01/2012	SCHEDULED REDEMPTION		3,873	3,873	4,064	4,102		(229)		(229)		3,873				156	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		09/01/2012	SCHEDULED REDEMPTION		16,848	16,848	17,567	17,733		(885)		(885)		16,848				678	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		09/01/2012	SCHEDULED REDEMPTION		1,184	1,184	1,234	1,244		(60)		(60)		1,184				46	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2012	SCHEDULED REDEMPTION		3,552	3,552	3,676	3,704		(153)		(153)		3,552				128	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2012	SCHEDULED REDEMPTION		17,981	17,981	18,612	18,792		(811)		(811)		17,981				658	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		09/01/2012	SCHEDULED REDEMPTION		17,248	17,248	18,100	18,123		(875)		(875)		17,248				697	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		09/01/2012	SCHEDULED REDEMPTION		33,713	33,713	35,378	35,234		(1,521)		(1,521)		33,713				1,354	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		09/01/2012	SCHEDULED REDEMPTION		27,826	27,826	28,564	28,456		(630)		(630)		27,826				925	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2012	SCHEDULED REDEMPTION		5,796	5,796	6,013	6,040		(245)		(245)		5,796				208	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		09/01/2012	SCHEDULED REDEMPTION		974	974	1,022	1,021		(47)		(47)		974				39	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		09/01/2012	SCHEDULED REDEMPTION		23,131	23,131	24,214	24,266		(1,135)		(1,135)		23,131				926	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		09/01/2012	SCHEDULED REDEMPTION		17,913	17,913	18,661	18,780		(867)		(867)		17,913				718	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		09/01/2012	SCHEDULED REDEMPTION		17,265	17,265	18,117	18,241		(976)		(976)		17,265				696	09/01/2023	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		09/01/2012	SCHEDULED REDEMPTION		2,048	2,048	2,149	2,151		(103)		(103)		2,048				81	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		09/01/2012	SCHEDULED REDEMPTION		2,126	2,126	2,205	2,219		(94)		(94)		2,126				75	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		09/01/2012	SCHEDULED REDEMPTION		9,382	9,382	9,782	9,816		(435)		(435)		9,382				381	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		09/01/2012	SCHEDULED REDEMPTION		24,079	24,079	25,084	25,053		(974)		(974)		24,079				964	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2012	SCHEDULED REDEMPTION		384,459	384,459	394,656	393,268		(8,810)		(8,810)		384,459				12,515	04/01/2024	1
3128MM-NQ-2	FED HOME LOAN MTG CORP GOLD #G18398		09/01/2012	SCHEDULED REDEMPTION		984,164	984,164	1,033,910			(49,746)		(49,746)		984,164				10,619	08/01/2026	1
3128MM-PU-1	FED HOME LOAN MTG CORP GOLD #G18434		09/01/2012	SCHEDULED REDEMPTION		295,755	295,755	308,925			(13,170)		(13,170)		295,755				2,796	05/01/2027	1
3128MM-PV-9	FED HOME LOAN MTG CORP GOLD #G18435		09/01/2012	SCHEDULED REDEMPTION		425,748	425,748	437,339			(11,592)		(11,592)		425,748				2,835	05/01/2027	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2012	SCHEDULED REDEMPTION		5,724	5,724	5,664	5,710		14		14		5,724				292	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2012	SCHEDULED REDEMPTION		5,771	5,771	5,711	5,753		18		18		5,771				292	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		09/01/2012	SCHEDULED REDEMPTION		396	396	392	393		3		3		396				16	10/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		09/01/2012	SCHEDULED REDEMPTION		5,370	5,370	5,635	5,577		(207)		(207)		5,370				206	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		09/01/2012	SCHEDULED REDEMPTION		18,086	18,086	18,979	18,974		(887)		(887)		18,086				712	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		09/01/2012	SCHEDULED REDEMPTION		365	365	378	376		(11)		(11)		365				13	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		09/01/2012	SCHEDULED REDEMPTION		327	327	338	340		(13)		(13)		327				11	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		09/01/2012	SCHEDULED REDEMPTION		9,097	9,097	9,546	9,737		(640)		(640)		9,097				368	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		09/01/2012	SCHEDULED REDEMPTION		1,806	1,806	1,766	1,781		25		25		1,806				52	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		09/01/2012	SCHEDULED REDEMPTION		244	244	239	242		3		3		244				7	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		09/01/2012	SCHEDULED REDEMPTION		16,940	16,940	16,552	16,718		222		222		16,940				501	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		09/01/2012	SCHEDULED REDEMPTION		3,754	3,754	3,668	3,708		46		46		3,754				109	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		09/01/2012	SCHEDULED REDEMPTION		52,969	52,969	55,585	55,210		(2,241)		(2,241)		52,969				1,988	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		09/01/2012	SCHEDULED REDEMPTION		1,414	1,414	1,464	1,454		(40)		(40)		1,414				52	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		09/01/2012	SCHEDULED REDEMPTION		3,235	3,235	3,370	3,398		(163)		(163)		3,235				130	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		09/01/2012	SCHEDULED REDEMPTION		8,896	8,896	9,267	9,463		(567)		(567)		8,896				349	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		09/01/2012	SCHEDULED REDEMPTION		22,837	22,837	23,964	24,042		(1,205)		(1,205)		22,837				935	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		09/01/2012	SCHEDULED REDEMPTION		496	496	520	536		(40)		(40)		496				20	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		09/01/2012	SCHEDULED REDEMPTION		29,446	29,446	30,899	30,906		(1,461)		(1,461)		29,446				1,177	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		09/01/2012	SCHEDULED REDEMPTION		7,329	7,329	7,651	7,714		(386)		(386)		7,329				300	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		09/01/2012	SCHEDULED REDEMPTION		11,373	11,373	11,774	11,872		(499)		(499)		11,373				410	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		09/01/2012	SCHEDULED REDEMPTION		1,783	1,783	1,850	1,871		(87)		(87)		1,783				66	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		09/01/2012	SCHEDULED REDEMPTION		7,736	7,736	8,118	8,188		(452)		(452)		7,736				307	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		09/01/2012	SCHEDULED REDEMPTION		198	198	205	204		(6)		(6)		198				7	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		09/01/2012	SCHEDULED REDEMPTION		12,045	12,045	12,548	12,494		(449)		(449)		12,045				494	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		09/01/2012	SCHEDULED REDEMPTION		4,055	4,055	4,255	4,253		(198)		(198)		4,055				161	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		09/01/2012	SCHEDULED REDEMPTION		5,290	5,290	5,552	5,566		(275)		(275)		5,290				206	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2012	SCHEDULED REDEMPTION		23,204	23,204	24,350	24,258		(1,054)		(1,054)		23,204				923	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		09/01/2012	SCHEDULED REDEMPTION		595	595	620	622		(27)		(27)		595				24	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		09/01/2012	SCHEDULED REDEMPTION		516	516	536	538		(21)		(21)		516				18	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		09/01/2012	SCHEDULED REDEMPTION		1,371	1,371	1,429	1,453		(82)		(82)		1,371				51	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		09/01/2012	SCHEDULED REDEMPTION		1,252	1,252	1,304	1,330		(78)		(78)		1,252				51	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		09/01/2012	SCHEDULED REDEMPTION		5,786	5,786	6,003	5,999		(213)		(213)		5,786				209	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		09/01/2012	SCHEDULED REDEMPTION		6,815	6,815	7,106	7,141		(325)		(325)		6,815				280	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		09/01/2012	SCHEDULED REDEMPTION		2,552	2,552	2,665	2,671		(118)		(118)		2,552				103	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		09/01/2012	SCHEDULED REDEMPTION		3,109	3,109	3,225	3,241		(132)		(132)		3,109				116	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		09/01/2012	SCHEDULED REDEMPTION		99,882	99,882	103,563	104,179		(4,297)		(4,297)		99,882				3,598	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		09/01/2012	SCHEDULED REDEMPTION		16,273	16,273	16,994	17,305		(1,032)		(1,032)		16,273				652	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		09/01/2012	SCHEDULED REDEMPTION		4,512	4,512	4,700	4,695		(183)		(183)		4,512				180	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		09/01/2012	SCHEDULED REDEMPTION		744	744	775	807		(62)		(62)		744				28	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		09/01/2012	SCHEDULED REDEMPTION		4,508	4,508	4,701	4,768		(260)		(260)		4,508				174	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		09/01/2012	SCHEDULED REDEMPTION		74,137	74,137	77,230	78,026		(3,889)		(3,889)		74,137				3,010	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		09/01/2012	SCHEDULED REDEMPTION		1,891	1,891	1,970	1,994		(103)		(103)		1,891				74	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		09/01/2012	SCHEDULED REDEMPTION		4,087	4,087	4,258	4,285		(197)		(197)		4,087				167	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		09/01/2012	SCHEDULED REDEMPTION		348	348	363	363		(15)		(15)		348				14	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		09/01/2012	SCHEDULED REDEMPTION		798	798	832	835		(37)		(37)		798				33	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		09/01/2012	SCHEDULED REDEMPTION		1,033	1,033	1,076	1,076		(43)		(43)		1,033				41	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		09/01/2012	SCHEDULED REDEMPTION		2,486	2,486	2,589	2,610		(124)		(124)		2,486				102	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		09/01/2012	SCHEDULED REDEMPTION		241	241	250	256		(15)		(15)		241				9	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2012	SCHEDULED REDEMPTION		22,090	22,090	23,180	23,018		(929)		(929)		22,090				877	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		09/01/2012	SCHEDULED REDEMPTION		973	973	1,013	1,018		(46)		(46)		973				40	12/01/2022	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		09/01/2012	SCHEDULED REDEMPTION		468	468	490	490		(22)		(22)		468				19	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2012	SCHEDULED REDEMPTION		3,380	3,380	3,498	3,503		(123)		(123)		3,380				122	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		09/01/2012	SCHEDULED REDEMPTION		18,196	18,196	18,879	19,109		(913)		(913)		18,196				644	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		09/01/2012	SCHEDULED REDEMPTION		5,136	5,136	5,389	5,372		(236)		(236)		5,136				204	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		09/01/2012	SCHEDULED REDEMPTION		46,224	46,224	48,506	48,594		(2,370)		(2,370)		46,224				1,765	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		09/01/2012	SCHEDULED REDEMPTION		38,026	38,026	39,363	39,142		(1,115)		(1,115)		38,026				1,410	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		09/01/2012	SCHEDULED REDEMPTION		12,534	12,534	12,976	13,167		(632)		(632)		12,534				451	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2012	SCHEDULED REDEMPTION		1,505	1,505	1,564	1,568		(63)		(63)		1,505				54	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		09/01/2012	SCHEDULED REDEMPTION		34,128	34,128	35,333	35,562		(1,433)		(1,433)		34,128				1,219	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		09/01/2012	SCHEDULED REDEMPTION		15,254	15,254	15,855	15,790		(536)		(536)		15,254				553	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2012	SCHEDULED REDEMPTION		46,135	46,135	47,358	47,324		(1,190)		(1,190)		46,135				1,516	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2012	SCHEDULED REDEMPTION		154,609	154,609	160,057	162,383		(7,775)		(7,775)		154,609				5,612	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		09/01/2012	SCHEDULED REDEMPTION		33,224	33,224	34,470	34,575		(1,351)		(1,351)		33,224				1,219	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2012	SCHEDULED REDEMPTION		1,671	1,671	1,730	1,754		(83)		(83)		1,671				59	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		09/01/2012	SCHEDULED REDEMPTION		28,655	28,655	29,661	29,808		(1,153)		(1,153)		28,655				1,044	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		09/01/2012	SCHEDULED REDEMPTION		3,460	3,460	3,590	3,601		(141)		(141)		3,460				127	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2012	SCHEDULED REDEMPTION		187,749	187,749	197,019	197,454		(9,705)		(9,705)		187,749				7,481	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		09/01/2012	SCHEDULED REDEMPTION		13,140	13,140	13,788	14,043		(904)		(904)		13,140				513	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		09/01/2012	SCHEDULED REDEMPTION		2,283	2,283	2,378	2,376		(93)		(93)		2,283				91	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2012	SCHEDULED REDEMPTION		105,344	105,344	110,545	113,861		(8,517)		(8,517)		105,344				4,166	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		09/01/2012	SCHEDULED REDEMPTION		949	949	996	1,038		(89)		(89)		949				38	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		09/01/2012	SCHEDULED REDEMPTION		50,107	50,107	52,248	52,614		(2,507)		(2,507)		50,107				2,060	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		09/01/2012	SCHEDULED REDEMPTION		108	108	113	116		(9)		(9)		108				4	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		09/01/2012	SCHEDULED REDEMPTION		619	619	650	661		(41)		(41)		619				25	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		09/01/2012	SCHEDULED REDEMPTION		10,436	10,436	10,871	11,226		(790)		(790)		10,436				403	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		09/01/2012	SCHEDULED REDEMPTION		2,108	2,108	2,182	2,199		(91)		(91)		2,108				76	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		09/01/2012	SCHEDULED REDEMPTION		9,163	9,163	9,585	9,774		(610)		(610)		9,163				361	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		09/01/2012	SCHEDULED REDEMPTION		19,660	19,660	20,351	20,525		(865)		(865)		19,660				733	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2012	SCHEDULED REDEMPTION		228,976	228,976	237,039	242,918		(13,942)		(13,942)		228,976				8,092	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2012	SCHEDULED REDEMPTION		97,837	97,837	101,323	103,378		(5,541)		(5,541)		97,837				3,512	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		09/01/2012	SCHEDULED REDEMPTION		4,294	4,294	4,506	4,487		(193)		(193)		4,294				165	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		09/01/2012	SCHEDULED REDEMPTION		3,736	3,736	3,896	3,919		(183)		(183)		3,736				148	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		09/01/2012	SCHEDULED REDEMPTION		513	513	532	555		(42)		(42)		513				19	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		09/01/2012	SCHEDULED REDEMPTION		1,585	1,585	1,663	1,656		(71)		(71)		1,585				63	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		09/01/2012	SCHEDULED REDEMPTION		39,676	39,676	41,069	40,701		(1,026)		(1,026)		39,676				1,340	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		09/01/2012	SCHEDULED REDEMPTION		7,005	7,005	7,251	7,202		(198)		(198)		7,005				253	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		09/01/2012	SCHEDULED REDEMPTION		9,458	9,458	9,862	9,758		(300)		(300)		9,458				384	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		09/01/2012	SCHEDULED REDEMPTION		1,496	1,496	1,570	1,604		(109)		(109)		1,496				53	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2012	SCHEDULED REDEMPTION		1,027	1,027	1,063	1,064		(37)		(37)		1,027				38	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		09/01/2012	SCHEDULED REDEMPTION		9,812	9,812	10,177	10,107		(295)		(295)		9,812				354	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		09/01/2012	SCHEDULED REDEMPTION		36,264	36,264	37,624	37,791		(1,527)		(1,527)		36,264				1,305	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		09/01/2012	SCHEDULED REDEMPTION		5,554	5,554	5,762	5,740		(186)		(186)		5,554				206	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		09/01/2012	SCHEDULED REDEMPTION		18,045	18,045	18,936	19,078		(1,033)		(1,033)		18,045				732	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2012	SCHEDULED REDEMPTION		9,408	9,408	9,657	9,614		(206)		(206)		9,408				306	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		09/01/2012	SCHEDULED REDEMPTION		2,095	2,095	2,174	2,160		(65)		(65)		2,095				76	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2012	SCHEDULED REDEMPTION		7,540	7,540	7,740	7,684		(143)		(143)		7,540				244	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2012	SCHEDULED REDEMPTION		107,054	107,054	109,893	109,185		(2,131)		(2,131)		107,054				3,571	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		09/01/2012	SCHEDULED REDEMPTION		2,098	2,098	2,172	2,156		(57)		(57)		2,098				76	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		09/01/2012	SCHEDULED REDEMPTION		3,417	3,417	3,551	3,584		(167)		(167)		3,417				123	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2012	SCHEDULED REDEMPTION		17,092	17,092	17,936	17,781		(690)		(690)		17,092				678	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2012	SCHEDULED REDEMPTION		506,763	506,763	529,884			(23,121)		(23,121)		506,763				4,950	03/01/2027	1
3128PY-YP-3	FED HOME LOAN MTG CORP GOLD #J18818		09/01/2012	SCHEDULED REDEMPTION		268,704	268,704	275,716			(7,012)		(7,012)		268,704				2,082	04/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2012	SCHEDULED REDEMPTION		312,533	312,533	326,439			(13,905)		(13,905)		312,533				2,967	05/01/2027	1
3128Q0-E9-4	FED HOME LOAN MTG CORP GOLD #J19160		09/01/2012	SCHEDULED REDEMPTION		780,193	780,193	815,545			(35,352)		(35,352)		780,193				7,424	05/01/2027	1
3128Q0-FZ-5	FED HOME LOAN MTG CORP GOLD #J19184		09/01/2012	SCHEDULED REDEMPTION		245,143	245,143	251,961			(6,818)		(6,818)		245,143				1,424	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2012	SCHEDULED REDEMPTION		286,909	286,909	299,752			(12,844)		(12,844)		286,909				2,673	05/01/2027	1
3128Q0-H6-7	FED HOME LOAN MTG CORP GOLD #J19253		09/01/2012	SCHEDULED REDEMPTION		210,628	210,628	216,585			(5,957)		(5,957)		210,628				1,217	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2012	SCHEDULED REDEMPTION		10,770	10,770	10,521	10,560		211		211		10,770				477	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2012	SCHEDULED REDEMPTION		3,649	3,649	3,564	3,587		62		62		3,649				158	08/01/2028	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2012	SCHEDULED REDEMPTION		841	841	861	847		(6)		(6)		841				52	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2012	SCHEDULED REDEMPTION		61	61	64	63		(2)		(2)		61				4	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2012	SCHEDULED REDEMPTION		852	852	886	895		(43)		(43)		852				57	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2012	SCHEDULED REDEMPTION		182	182	187	187		(5)		(5)		182				11	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2012	SCHEDULED REDEMPTION		40	40	42	43		(2)		(2)		40				2	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2012	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				4	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2012	SCHEDULED REDEMPTION		1,343	1,343	1,406	1,387		(43)		(43)		1,343				84	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2012	SCHEDULED REDEMPTION		315	315	312	313		2		2		315				15	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2012	SCHEDULED REDEMPTION		216	216	227	225		(9)		(9)		216				10	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2012	SCHEDULED REDEMPTION		320	320	321	322		(2)		(2)		320				15	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2012	SCHEDULED REDEMPTION		767	767	802	836		(69)		(69)		767				39	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2012	SCHEDULED REDEMPTION		192	192	196	196		(4)		(4)		192				9	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2012	SCHEDULED REDEMPTION		121	121	124	123		(3)		(3)		121				6	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2012	SCHEDULED REDEMPTION		3,326	3,326	3,437	3,483		(157)		(157)		3,326				170	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2012	SCHEDULED REDEMPTION		3,126	3,126	3,212	3,217		(91)		(91)		3,126				178	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2012	SCHEDULED REDEMPTION		26	26	28	27		(1)		(1)		26				2	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2012	SCHEDULED REDEMPTION		59	59	62	61		(2)		(2)		59				4	02/01/2015	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2012	SCHEDULED REDEMPTION		222	222	221	222						222				10	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2012	SCHEDULED REDEMPTION		2,176	2,176	2,125	2,138		38		38		2,176				90	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2012	SCHEDULED REDEMPTION		254	254	242	240		14		14		254				12	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2012	SCHEDULED REDEMPTION		19,512	19,512	18,540	18,869		644		644		19,512				760	02/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2012	SCHEDULED REDEMPTION		166	166	174	175		(10)		(10)		166				8	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2012	SCHEDULED REDEMPTION		706	706	708	709		(3)		(3)		706				33	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2012	SCHEDULED REDEMPTION		764	764	792	783		(18)		(18)		764				36	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2012	SCHEDULED REDEMPTION		240	240	252	253		(14)		(14)		240				11	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2012	SCHEDULED REDEMPTION		283	283	297	299		(16)		(16)		283				14	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2012	SCHEDULED REDEMPTION		1,336	1,336	1,328	1,332		4		4		1,336				66	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2012	SCHEDULED REDEMPTION		151	151	156	157		(6)		(6)		151				7	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2012	SCHEDULED REDEMPTION		492	492	475	471		21		21		492				26	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2012	SCHEDULED REDEMPTION		2,996	2,996	3,111	3,079		(83)		(83)		2,996				152	02/01/2015	1
31371J-BM-5	FED NATL MTG ASSOC #253044		09/01/2012	SCHEDULED REDEMPTION		870	870	879	874		(3)		(3)		870				51	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2012	SCHEDULED REDEMPTION		217	217	223	221		(4)		(4)		217				11	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2012	SCHEDULED REDEMPTION		4,602	4,602	4,779	4,988		(386)		(386)		4,602				241	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2012	SCHEDULED REDEMPTION		787	787	793	791		(4)		(4)		787				43	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2012	SCHEDULED REDEMPTION		197	197	199	198		(1)		(1)		197				11	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2012	SCHEDULED REDEMPTION		3,101	3,101	3,221	3,375		(273)		(273)		3,101				170	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2012	SCHEDULED REDEMPTION		963	963	1,000	996		(34)		(34)		963				49	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2012	SCHEDULED REDEMPTION		1,158	1,158	1,199	1,197		(39)		(39)		1,158				58	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2012	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	01/01/2031	1
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2012	SCHEDULED REDEMPTION		1,027	1,027	1,055	1,051		(25)		(25)		1,027				52	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2012	SCHEDULED REDEMPTION		1,244	1,244	1,300	1,378		(135)		(135)		1,244				64	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2012	SCHEDULED REDEMPTION		5,895	5,895	6,121	6,409		(514)		(514)		5,895				324	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2012	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				3	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2012	SCHEDULED REDEMPTION		78	78	81	85		(6)		(6)		78				4	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2012	SCHEDULED REDEMPTION		2,139	2,139	2,184	2,172		(33)		(33)		2,139				99	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2012	SCHEDULED REDEMPTION		639	639	665	655		(16)		(16)		639				28	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2012	SCHEDULED REDEMPTION		2,261	2,261	2,346	2,322		(62)		(62)		2,261				115	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2012	SCHEDULED REDEMPTION		240	240	248	257		(17)		(17)		240				13	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2012	SCHEDULED REDEMPTION		3,811	3,811	4,002	4,073		(262)		(262)		3,811				177	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2012	SCHEDULED REDEMPTION		280	280	294	298		(17)		(17)		280				13	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2012	SCHEDULED REDEMPTION		19	19	21	21		(2)		(2)		19				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2012	SCHEDULED REDEMPTION		3,171	3,171	3,191	3,212		(41)		(41)		3,171				150	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2012	SCHEDULED REDEMPTION		256	256	261	260		(4)		(4)		256				12	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2012	SCHEDULED REDEMPTION		4,172	4,172	4,301	4,336		(163)		(163)		4,172				180	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2012	SCHEDULED REDEMPTION		4,435	4,435	4,573	4,611		(176)		(176)		4,435				192	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2012	SCHEDULED REDEMPTION		3,184	3,184	3,263	3,255		(71)		(71)		3,184				140	05/01/2032	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2012	SCHEDULED REDEMPTION		199	199	205	207		(8)		(8)		199				8	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2012	SCHEDULED REDEMPTION		2,351	2,351	2,424	2,442		(92)		(92)		2,351				100	08/01/2022	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2012	SCHEDULED REDEMPTION		8,175	8,175	8,342	8,271		(95)		(95)		8,175				326	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2012	SCHEDULED REDEMPTION		22,262	22,262	23,218	22,927		(665)		(665)		22,262				976	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2012	SCHEDULED REDEMPTION		581	581	592	587		(6)		(6)		581				23	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2012	SCHEDULED REDEMPTION		25,265	25,265	26,350	25,937		(672)		(672)		25,265				1,121	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2012	SCHEDULED REDEMPTION		8,399	8,399	8,760	8,622		(223)		(223)		8,399				360	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2012	SCHEDULED REDEMPTION		435	435	445	441		(5)		(5)		435				16	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2012	SCHEDULED REDEMPTION		3,439	3,439	3,415	3,422		17		17		3,439				136	10/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		09/01/2012	SCHEDULED REDEMPTION		1,459	1,459	1,442	1,448		11		11		1,459				52	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		09/01/2012	SCHEDULED REDEMPTION		10,342	10,342	10,167	10,211		130		130		10,342				406	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2012	SCHEDULED REDEMPTION		1,956	1,956	1,999	1,980		(23)		(23)		1,956				71	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2012	SCHEDULED REDEMPTION		4,244	4,244	4,104	4,174		70		70		4,244				123	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		09/01/2012	SCHEDULED REDEMPTION		1,028	1,028	1,040	1,037		(9)		(9)		1,028				37	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2012	SCHEDULED REDEMPTION		6,238	6,238	6,302	6,397		(159)		(159)		6,238				270	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		09/01/2012	SCHEDULED REDEMPTION		3,253	3,253	3,304	3,285		(32)		(32)		3,253				117	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		09/01/2012	SCHEDULED REDEMPTION		527	527	512	516		12		12		527				17	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		09/01/2012	SCHEDULED REDEMPTION		49,896	49,896	48,992	49,359		538		538		49,896				1,970	01/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2012	SCHEDULED REDEMPTION		14,019	14,019	12,869	13,338		680		680		14,019				469	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		09/01/2012	SCHEDULED REDEMPTION		26,187	26,187	27,273	27,398		(1,211)		(1,211)		26,187				1,027	12/01/2021	1
31371N-HW-8	FED NATL MTG ASSOC #256845		09/01/2012	SCHEDULED REDEMPTION		3,975	3,975	4,042	4,034		(60)		(60)		3,975				188	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		09/01/2012	SCHEDULED REDEMPTION		978	978	1,019	1,028		(50)		(50)		978				39	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		09/01/2012	SCHEDULED REDEMPTION		5,037	5,037	5,187	5,187		(150)		(150)		5,037				159	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		09/01/2012	SCHEDULED REDEMPTION		7,703	7,703	8,023	8,097		(393)		(393)		7,703				306	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		09/01/2012	SCHEDULED REDEMPTION		25,535	25,535	26,185	26,221		(686)		(686)		25,535				823	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2012	SCHEDULED REDEMPTION		33,064	33,064	33,904	33,913		(849)		(849)		33,064				1,088	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		09/01/2012	SCHEDULED REDEMPTION		1,126	1,126	1,165	1,166		(40)		(40)		1,126				40	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		09/01/2012	SCHEDULED REDEMPTION		3,223	3,223	3,337	3,347		(124)		(124)		3,223				116	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		09/01/2012	SCHEDULED REDEMPTION		1,813	1,813	1,859	1,861		(48)		(48)		1,813				57	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2012	SCHEDULED REDEMPTION		61,645	61,645	63,850	64,193		(2,548)		(2,548)		61,645				2,207	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		09/01/2012	SCHEDULED REDEMPTION		4,889	4,889	5,013	4,996		(107)		(107)		4,889				159	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2012	SCHEDULED REDEMPTION		227	227	232	233		(5)		(5)		227				11	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2012	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				3	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2012	SCHEDULED REDEMPTION		132	132	137	142		(10)		(10)		132				8	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2012	SCHEDULED REDEMPTION		2,595	2,595	2,596	2,596		(1)		(1)		2,595				131	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2012	SCHEDULED REDEMPTION		385	385	396	395		(10)		(10)		385				22	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2012	SCHEDULED REDEMPTION		971	971	1,021	1,010		(39)		(39)		971				63	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2012	SCHEDULED REDEMPTION		144	144	148	147		(3)		(3)		144				8	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2012	SCHEDULED REDEMPTION		157	157	163	170		(13)		(13)		157				9	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2012	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				5	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2012	SCHEDULED REDEMPTION		22	22	24	24		(2)		(2)		22				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2012	SCHEDULED REDEMPTION		136	136	139	136						136				3	01/01/2013	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2012	SCHEDULED REDEMPTION		427	427	448	460		(34)		(34)		427				20	07/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2012	SCHEDULED REDEMPTION		63	63	65	65		(1)		(1)		63				3	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2012	SCHEDULED REDEMPTION		188	188	185	185		3		3		188				9	10/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2012	SCHEDULED REDEMPTION		186	186	195	198		(11)		(11)		186				9	10/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2012	SCHEDULED REDEMPTION		216	216	227	229		(13)		(13)		216				10	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2012	SCHEDULED REDEMPTION		2,808	2,808	2,949	2,969		(161)		(161)		2,808				134	01/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2012	SCHEDULED REDEMPTION		97	97	94	96		1		1		97				5	09/01/2014	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2012	SCHEDULED REDEMPTION		1,568	1,568	1,527	1,521		47		47		1,568				79	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2012	SCHEDULED REDEMPTION		106	106	109	109		(3)		(3)		106				6	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2012	SCHEDULED REDEMPTION		160	160	152	152		8		8		160				8	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2012	SCHEDULED REDEMPTION		208	208	197	197		10		10		208				10	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2012	SCHEDULED REDEMPTION		3	3	3	4		(1)		(1)		3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2012	SCHEDULED REDEMPTION		68	68	64	63		5		5		68				3	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2012	SCHEDULED REDEMPTION		53	53	52	52		1		1		53				3	04/01/2026	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2012	SCHEDULED REDEMPTION		711	711	719	720		(8)		(8)		711				41	06/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2012	SCHEDULED REDEMPTION		114	114	118	120		(6)		(6)		114				7	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2012	SCHEDULED REDEMPTION		1,734	1,734	1,814	1,957		(224)		(224)		1,734				84	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2012	SCHEDULED REDEMPTION		26	26	28	28		(2)		(2)		26				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		09/01/2012	SCHEDULED REDEMPTION		6,144	6,144	6,041	6,076		68		68		6,144				244	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		09/01/2012	SCHEDULED REDEMPTION		409	409	413	412		(3)		(3)		409				15	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		09/01/2012	SCHEDULED REDEMPTION		844	844	856	851		(7)		(7)		844				30	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2012	SCHEDULED REDEMPTION		199	199	202	202		(3)		(3)		199				10	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		09/01/2012	SCHEDULED REDEMPTION		55	55	58	57		(2)		(2)		55				3	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2012	SCHEDULED REDEMPTION		28	28	28	28						28				1	03/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		07/01/2012	SCHEDULED REDEMPTION		40	40	41	40						40				1	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2012	SCHEDULED REDEMPTION		2,417	2,417	2,427	2,429		(11)		(11)		2,417				113	02/01/2026	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2012	SCHEDULED REDEMPTION		1,398	1,398	1,387	1,395		3		3		1,398				60	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2012	SCHEDULED REDEMPTION		1,905	1,905	1,932	1,909		(3)		(3)		1,905				87	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2012	SCHEDULED REDEMPTION		648	648	680	684		(36)		(36)		648				30	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2012	SCHEDULED REDEMPTION		1,066	1,066	1,039	1,062		4		4		1,066				54	12/01/2012	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2012	SCHEDULED REDEMPTION		4,774	4,774	4,841	4,785		(11)		(11)		4,774				224	03/01/2013	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2012	SCHEDULED REDEMPTION		1,389	1,389	1,350	1,383		5		5		1,389				65	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2012	SCHEDULED REDEMPTION		1,163	1,163	1,146	1,161		1		1		1,163				51	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2012	SCHEDULED REDEMPTION		769	769	780	771		(1)		(1)		769				36	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2012	SCHEDULED REDEMPTION		132	132	134	132						132				6	09/01/2013	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2012	SCHEDULED REDEMPTION		1,013	1,013	1,016	1,013						1,013				44	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2012	SCHEDULED REDEMPTION		551	551	571	569		(18)		(18)		551				32	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2012	SCHEDULED REDEMPTION		182	182	186	185		(3)		(3)		182				10	12/01/2027	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2012	SCHEDULED REDEMPTION		71	71	73	73		(1)		(1)		71				3	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2012	SCHEDULED REDEMPTION		23,977	23,977	22,280	23,570		407		407		23,977				953	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2012	SCHEDULED REDEMPTION		695	695	716	718		(23)		(23)		695				30	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2012	SCHEDULED REDEMPTION		1,728	1,728	1,738	1,730		(2)		(2)		1,728				81	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2012	SCHEDULED REDEMPTION		580	580	595	595		(14)		(14)		580				32	07/01/2026	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2012	SCHEDULED REDEMPTION		820	820	824	821		(1)		(1)		820				38	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2012	SCHEDULED REDEMPTION		95	95	98	99		(4)		(4)		95				5	06/01/2028	1
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2012	SCHEDULED REDEMPTION		284	284	285	284						284				12	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		07/01/2012	SCHEDULED REDEMPTION		371	371	372	371						371				7	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2012	SCHEDULED REDEMPTION		389	389	383	385		4		4		389				19	08/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2012	SCHEDULED REDEMPTION		80	80	80	80						80				3	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2012	SCHEDULED REDEMPTION		1,333	1,333	1,323	1,331		3		3		1,333				55	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2012	SCHEDULED REDEMPTION		576	576	571	574		1		1		576				25	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2012	SCHEDULED REDEMPTION		70	70	69	70						70				3	07/01/2013	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2012	SCHEDULED REDEMPTION		175	175	181	179		(4)		(4)		175				8	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2012	SCHEDULED REDEMPTION		817	817	805	807		11		11		817				43	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2012	SCHEDULED REDEMPTION		667	667	684	680		(12)		(12)		667				36	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2012	SCHEDULED REDEMPTION		70	70	69	69		1		1		70				4	09/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2012	SCHEDULED REDEMPTION		1,494	1,494	1,437	1,465		29		29		1,494				59	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		08/01/2012	SCHEDULED REDEMPTION		7,145	7,145	7,363	7,420		(275)		(275)		7,145				309	09/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2012	SCHEDULED REDEMPTION		467	467	468	468		(1)		(1)		467				22	08/01/2029	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2012	SCHEDULED REDEMPTION		11	11	10	10						11				1	11/01/2029	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2012	SCHEDULED REDEMPTION		3,502	3,502	3,540	3,510		(8)		(8)		3,502				164	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2012	SCHEDULED REDEMPTION		176	176	177	177		(1)		(1)		176				8	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2012	SCHEDULED REDEMPTION		6,402	6,402	6,157	6,213		189		189		6,402				264	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2012	SCHEDULED REDEMPTION		2,071	2,071	1,992	2,034		38		38		2,071				81	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2012	SCHEDULED REDEMPTION		715	715	718	717		(2)		(2)		715				33	01/01/2029	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2012	SCHEDULED REDEMPTION		790	790	750	766		24		24		790				31	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2012	SCHEDULED REDEMPTION		1,364	1,364	1,378	1,367		(3)		(3)		1,364				65	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2012	SCHEDULED REDEMPTION		439	439	422	431		7		7		439				15	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2012	SCHEDULED REDEMPTION		80	80	83	83		(2)		(2)		80				4	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2012	SCHEDULED REDEMPTION		749	749	750	752		(3)		(3)		749				35	01/01/2029	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2012	SCHEDULED REDEMPTION		2,830	2,830	2,916	2,907		(78)		(78)		2,830				134	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2012	SCHEDULED REDEMPTION		498	498	480	483		15		15		498				22	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2012	SCHEDULED REDEMPTION		320	320	308	315		5		5		320				13	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2012	SCHEDULED REDEMPTION		118	118	116	117		1		1		118				6	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2012	SCHEDULED REDEMPTION		63	63	66	66		(3)		(3)		63				3	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2012	SCHEDULED REDEMPTION		1,237	1,237	1,190	1,216		21		21		1,237				49	01/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2012	SCHEDULED REDEMPTION		56	56	55	55		1		1		56				3	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2012	SCHEDULED REDEMPTION		111	111	115	114		(3)		(3)		111				5	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2012	SCHEDULED REDEMPTION		83	83	80	80		3		3		83				4	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2012	SCHEDULED REDEMPTION		107	107	104	102		5		5		107				5	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2012	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	04/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2012	SCHEDULED REDEMPTION		196	196	186	193		3		3		196				8	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2012	SCHEDULED REDEMPTION		3,097	3,097	3,253	3,311		(214)		(214)		3,097				150	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2012	SCHEDULED REDEMPTION		886	886	913	912		(25)		(25)		886				43	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2012	SCHEDULED REDEMPTION		8,323	8,323	7,958	7,978		346		346		8,323				403	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2012	SCHEDULED REDEMPTION		1,798	1,798	1,735	1,721		77		77		1,798				78	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2012	SCHEDULED REDEMPTION		28	28	27	26		2		2		28				1	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		09/01/2012	SCHEDULED REDEMPTION		6,732	6,732	6,709	6,732						6,732				290	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2012	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				3	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8		1		1		8					04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2012	SCHEDULED REDEMPTION		386	386	368	371		15		15		386				18	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2012	SCHEDULED REDEMPTION		179	179	186	191		(12)		(12)		179				10	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		08/01/2012	SCHEDULED REDEMPTION		877	877	911	920		(43)		(43)		877				40	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2012	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2012	SCHEDULED REDEMPTION		37	37	39	40		(3)		(3)		37				2	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2012	SCHEDULED REDEMPTION		830	830	787	785		46		46		830				40	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2012	SCHEDULED REDEMPTION		117	117	113	112		6		6		117				6	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2012	SCHEDULED REDEMPTION		14,787	14,787	14,819	14,859		(73)		(73)		14,787				720	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2012	SCHEDULED REDEMPTION		69	69	66	65		3		3		69				3	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2012	SCHEDULED REDEMPTION		99	99	93	94		6		6		99				5	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2012	SCHEDULED REDEMPTION		20,699	20,699	21,326	21,024		(325)		(325)		20,699				894	09/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2012	SCHEDULED REDEMPTION		1,092	1,092	1,057	1,052		40		40		1,092				51	06/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2012	SCHEDULED REDEMPTION		836	836	815	829		7		7		836				42	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2012	SCHEDULED REDEMPTION		419	419	413	414		5		5		419				21	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2012	SCHEDULED REDEMPTION		41	41	40	40						41				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2012	SCHEDULED REDEMPTION		447	447	464	469		(22)		(22)		447				26	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2012	SCHEDULED REDEMPTION		59	59	57	57		1		1		59				3	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2012	SCHEDULED REDEMPTION		448	448	434	436		13		13		448				23	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2012	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				4	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2012	SCHEDULED REDEMPTION		497	497	516	516		(18)		(18)		497				25	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2012	SCHEDULED REDEMPTION		43	43	43	43						43				2	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2012	SCHEDULED REDEMPTION		179	179	173	173		6		6		179				9	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2012	SCHEDULED REDEMPTION		166	166	173	178		(11)		(11)		166				10	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2012	SCHEDULED REDEMPTION		497	497	512	508		(11)		(11)		497				23	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2012	SCHEDULED REDEMPTION		7,970	7,970	8,370	8,406		(435)		(435)		7,970				348	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2012	SCHEDULED REDEMPTION		2,927	2,927	2,956	2,941		(14)		(14)		2,927				169	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2012	SCHEDULED REDEMPTION		5,101	5,101	5,152	5,120		(20)		(20)		5,101				294	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2012	SCHEDULED REDEMPTION		412	412	398	396		16		16		412				21	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20				1	09/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2012	SCHEDULED REDEMPTION		987	987	996	990		(3)		(3)		987				57	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2012	SCHEDULED REDEMPTION		322	322	325	324		(2)		(2)		322				16	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2012	SCHEDULED REDEMPTION		602	602	632	632		(30)		(30)		602				28	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2012	SCHEDULED REDEMPTION		88	88	91	91		(2)		(2)		88				4	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2012	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				2	11/01/2029	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2012	SCHEDULED REDEMPTION		791	791	827	867		(77)		(77)		791				40	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2012	SCHEDULED REDEMPTION		5	5	6	6						5					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2012	SCHEDULED REDEMPTION		408	408	394	397		11		11		408				21	02/01/2030	1
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2012	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2012	SCHEDULED REDEMPTION		1,064	1,064	1,086	1,077		(13)		(13)		1,064				50	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2012	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2012	SCHEDULED REDEMPTION		159	159	166	178		(19)		(19)		159				8	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2012	SCHEDULED REDEMPTION		630	630	636	634		(3)		(3)		630				36	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2012	SCHEDULED REDEMPTION		588	588	593	590		(2)		(2)		588				34	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2012	SCHEDULED REDEMPTION		2	2	2	3						2					02/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2012	SCHEDULED REDEMPTION		323	323	333	346		(23)		(23)		323				16	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2012	SCHEDULED REDEMPTION		76	76	78	81		(5)		(5)		76				4	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2012	SCHEDULED REDEMPTION		271	271	282	280		(9)		(9)		271				14	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2012	SCHEDULED REDEMPTION		70	70	72	75		(6)		(6)		70				4	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2012	SCHEDULED REDEMPTION		339	339	352	347		(8)		(8)		339				17	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2012	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8				1	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2012	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				4	05/01/2015	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2012	SCHEDULED REDEMPTION		175	175	182	189		(14)		(14)		175				10	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2012	SCHEDULED REDEMPTION		198	198	200	199		(1)		(1)		198				11	02/01/2015	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2012	SCHEDULED REDEMPTION		1,230	1,230	1,242	1,238		(8)		(8)		1,230				71	04/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2012	SCHEDULED REDEMPTION		284	284	287	286		(2)		(2)		284				16	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2012	SCHEDULED REDEMPTION		190	190	199	206		(16)		(16)		190				10	03/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2012	SCHEDULED REDEMPTION		131	131	132	131						131				8	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2012	SCHEDULED REDEMPTION		177	177	181	181		(5)		(5)		177				9	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2012	SCHEDULED REDEMPTION		18	18	18	18						18				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2012	SCHEDULED REDEMPTION		734	734	741	736		(2)		(2)		734				42	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2012	SCHEDULED REDEMPTION		361	361	375	371		(10)		(10)		361				18	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2012	SCHEDULED REDEMPTION		224	224	232	238		(14)		(14)		224				13	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2012	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2012	SCHEDULED REDEMPTION		190	190	191	190		(1)		(1)		190				11	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2012	SCHEDULED REDEMPTION		338	338	346	347		(9)		(9)		338				17	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2012	SCHEDULED REDEMPTION		109	109	110	110						109				7	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2012	SCHEDULED REDEMPTION		81	81	81	81						81				4	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2012	SCHEDULED REDEMPTION		604	604	610	608		(4)		(4)		604				35	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2012	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2012	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				3	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2012	SCHEDULED REDEMPTION		88	88	88	88						88				5	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2012	SCHEDULED REDEMPTION		52	52	54	57		(5)		(5)		52				3	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2012	SCHEDULED REDEMPTION		297	297	289	294		3		3		297				15	11/01/2014	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2012	SCHEDULED REDEMPTION		126	126	131	129		(4)		(4)		126				6	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2012	SCHEDULED REDEMPTION		2,684	2,684	2,754	2,730		(46)		(46)		2,684				136	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2012	SCHEDULED REDEMPTION		178	178	185	183		(5)		(5)		178				9	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2012	SCHEDULED REDEMPTION		522	522	546	573		(51)		(51)		522				27	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2012	SCHEDULED REDEMPTION		139	139	146	154		(15)		(15)		139				7	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2012	SCHEDULED REDEMPTION		650	650	673	699		(49)		(49)		650				38	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2012	SCHEDULED REDEMPTION		4,211	4,211	4,224	4,241		(30)		(30)		4,211				198	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2012	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				2	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2012	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2012	SCHEDULED REDEMPTION		210	210	218	228		(19)		(19)		210				11	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2012	SCHEDULED REDEMPTION		4,043	4,043	4,246	4,280		(237)		(237)		4,043				191	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2012	SCHEDULED REDEMPTION		4,072	4,072	4,228	4,183		(111)		(111)		4,072				209	05/01/2015	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2012	SCHEDULED REDEMPTION		690	690	717	757		(67)		(67)		690				37	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2012	SCHEDULED REDEMPTION		900	900	928	940		(40)		(40)		900				41	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2012	SCHEDULED REDEMPTION		3,243	3,243	3,250	3,258		(15)		(15)		3,243				150	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2012	SCHEDULED REDEMPTION		885	885	905	902		(17)		(17)		885				45	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2012	SCHEDULED REDEMPTION		675	675	701	699		(24)		(24)		675				34	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2012	SCHEDULED REDEMPTION		2,779	2,779	2,886	2,878		(99)		(99)		2,779				140	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2012	SCHEDULED REDEMPTION		1,813	1,813	1,883	1,872		(58)		(58)		1,813				92	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2012	SCHEDULED REDEMPTION		2,017	2,017	2,022	2,028		(11)		(11)		2,017				96	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2012	SCHEDULED REDEMPTION		345	345	352	351		(6)		(6)		345				16	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2012	SCHEDULED REDEMPTION		10,356	10,356	10,714	10,471		(115)		(115)		10,356				448	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2012	SCHEDULED REDEMPTION		4,357	4,357	4,524	4,518		(161)		(161)		4,357				221	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2012	SCHEDULED REDEMPTION		302	302	314	327		(25)		(25)		302				17	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2012	SCHEDULED REDEMPTION		1,562	1,562	1,622	1,627		(66)		(66)		1,562				79	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2012	SCHEDULED REDEMPTION		116	116	122	124		(8)		(8)		116				5	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2012	SCHEDULED REDEMPTION		1,253	1,253	1,279	1,276		(23)		(23)		1,253				59	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2012	SCHEDULED REDEMPTION		1,354	1,354	1,382	1,380		(26)		(26)		1,354				65	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2012	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2012	SCHEDULED REDEMPTION		144	144	151	154		(10)		(10)		144				7	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2012	SCHEDULED REDEMPTION		143	143	149	155		(12)		(12)		143				8	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2012	SCHEDULED REDEMPTION		29	29	30	32		(2)		(2)		29				2	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2012	SCHEDULED REDEMPTION		123	123	126	126		(2)		(2)		123				6	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2012	SCHEDULED REDEMPTION		1,033	1,033	1,072	1,058		(25)		(25)		1,033				52	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2012	SCHEDULED REDEMPTION		430	430	440	435		(5)		(5)		430				22	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2012	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2012	SCHEDULED REDEMPTION		52	52	56	57		(5)		(5)		52				3	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2012	SCHEDULED REDEMPTION		62	62	65	69		(7)		(7)		62				4	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2012	SCHEDULED REDEMPTION		477	477	482	479		(2)		(2)		477				28	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2012	SCHEDULED REDEMPTION		781	781	788	784		(3)		(3)		781				45	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2012	SCHEDULED REDEMPTION		987	987	1,025	1,028		(41)		(41)		987				50	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2012	SCHEDULED REDEMPTION		66	66	69	72		(6)		(6)		66				4	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2012	SCHEDULED REDEMPTION		143	143	144	144		(1)		(1)		143				8	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2012	SCHEDULED REDEMPTION		39	39	40	43		(4)		(4)		39				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2012	SCHEDULED REDEMPTION		44	44	46	50		(6)		(6)		44				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2012	SCHEDULED REDEMPTION		1,725	1,725	1,741	1,735		(10)		(10)		1,725				100	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2012	SCHEDULED REDEMPTION		666	666	692	685		(18)		(18)		666				34	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2012	SCHEDULED REDEMPTION		708	708	714	711		(3)		(3)		708				38	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2012	SCHEDULED REDEMPTION		142	142	144	143		(1)		(1)		142				8	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2012	SCHEDULED REDEMPTION		471	471	475	473		(2)		(2)		471				24	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2012	SCHEDULED REDEMPTION		92	92	95	102		(10)		(10)		92				5	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2012	SCHEDULED REDEMPTION		553	553	558	555		(2)		(2)		553				32	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2012	SCHEDULED REDEMPTION		31	31	31	31						31				2	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2012	SCHEDULED REDEMPTION		282	282	284	283		(2)		(2)		282				16	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2012	SCHEDULED REDEMPTION		25	25	26	28		(2)		(2)		25				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2012	SCHEDULED REDEMPTION		274	274	281	278		(5)		(5)		274				14	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2012	SCHEDULED REDEMPTION		192	192	194	194		(2)		(2)		192				11	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2012	SCHEDULED REDEMPTION		2,261	2,261	2,347	2,531		(270)		(270)		2,261				136	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2012	SCHEDULED REDEMPTION		652	652	669	664		(12)		(12)		652				34	09/01/2015	1
31385D-EA-5	FED NATL MTG ASSOC #541129		07/01/2012	SCHEDULED REDEMPTION		733	733	761	812		(79)		(79)		733				34	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2012	SCHEDULED REDEMPTION		418	418	422	420		(3)		(3)		418				24	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2012	SCHEDULED REDEMPTION		336	336	340	338		(2)		(2)		336				19	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2012	SCHEDULED REDEMPTION		116	116	120	125		(10)		(10)		116				6	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2012	SCHEDULED REDEMPTION		7,003	7,003	7,272	7,663		(660)		(660)		7,003				420	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2012	SCHEDULED REDEMPTION		395	395	398	397		(2)		(2)		395				21	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2012	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2012	SCHEDULED REDEMPTION		166	166	172	178		(12)		(12)		166				10	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		09/01/2012	SCHEDULED REDEMPTION		79	79	82	90		(10)		(10)		79				5	06/01/2030	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2012	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2012	SCHEDULED REDEMPTION		29	29	31	33		(3)		(3)		29				2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2012	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	07/01/2030	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2012	SCHEDULED REDEMPTION		319	319	332	328		(9)		(9)		319				16	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2012	SCHEDULED REDEMPTION		2,185	2,185	2,230	2,224		(39)		(39)		2,185				104	06/01/2016	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2012	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2012	SCHEDULED REDEMPTION		226	226	238	240		(13)		(13)		226				11	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2012	SCHEDULED REDEMPTION		1,390	1,390	1,429	1,483		(93)		(93)		1,390				76	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2012	SCHEDULED REDEMPTION		2,163	2,163	2,254	2,221		(57)		(57)		2,163				94	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2012	SCHEDULED REDEMPTION		492	492	511	510		(18)		(18)		492				25	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2012	SCHEDULED REDEMPTION		39	39	41	44		(4)		(4)		39				2	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2012	SCHEDULED REDEMPTION		102	102	106	105		(4)		(4)		102				5	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2012	SCHEDULED REDEMPTION		166	166	174	182		(16)		(16)		166				8	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2012	SCHEDULED REDEMPTION		766	766	797	787		(21)		(21)		766				33	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2012	SCHEDULED REDEMPTION		272	272	283	283		(11)		(11)		272				14	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2012	SCHEDULED REDEMPTION		9,972	9,972	10,463	10,581		(609)		(609)		9,972				471	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2012	SCHEDULED REDEMPTION		746	746	776	766		(21)		(21)		746				33	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2012	SCHEDULED REDEMPTION		221	221	232	233		(12)		(12)		221				10	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2012	SCHEDULED REDEMPTION		8,864	8,864	9,002	8,938		(75)		(75)		8,864				354	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2012	SCHEDULED REDEMPTION		3,224	3,224	3,233	3,242		(17)		(17)		3,224				151	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2012	SCHEDULED REDEMPTION		699	699	703	707		(7)		(7)		699				33	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2012	SCHEDULED REDEMPTION		5,372	5,372	5,588	5,527		(155)		(155)		5,372				233	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2012	SCHEDULED REDEMPTION		2,960	2,960	2,966	2,971		(12)		(12)		2,960				138	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2012	SCHEDULED REDEMPTION		727	727	761	798		(70)		(70)		727				37	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2012	SCHEDULED REDEMPTION		8,697	8,697	8,929	8,824		(127)		(127)		8,697				347	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2012	SCHEDULED REDEMPTION		110	110	115	116		(7)		(7)		110				5	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2012	SCHEDULED REDEMPTION		177	177	179	178		(1)		(1)		177				10	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2012	SCHEDULED REDEMPTION		255	255	258	257		(2)		(2)		255				15	07/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		07/01/2012	SCHEDULED REDEMPTION		21,157	21,157	21,971	22,340		(1,182)		(1,182)		21,157				986	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2012	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2012	SCHEDULED REDEMPTION		8,062	8,062	8,137	8,108		(46)		(46)		8,062				477	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2012	SCHEDULED REDEMPTION		275	275	281	282		(7)		(7)		275				14	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2012	SCHEDULED REDEMPTION		50	50	52	56		(5)		(5)		50				3	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2012	SCHEDULED REDEMPTION		81	81	84	85		(4)		(4)		81				5	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2012	SCHEDULED REDEMPTION		479	479	490	488		(9)		(9)		479				24	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2012	SCHEDULED REDEMPTION		180	180	185	186		(5)		(5)		180				9	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2012	SCHEDULED REDEMPTION		1,148	1,148	1,177	1,167		(19)		(19)		1,148				58	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2012	SCHEDULED REDEMPTION		576	576	605	608		(32)		(32)		576				27	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2012	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				3	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2012	SCHEDULED REDEMPTION		137	137	143	143		(6)		(6)		137				7	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2012	SCHEDULED REDEMPTION		275	275	286	297		(22)		(22)		275				15	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2012	SCHEDULED REDEMPTION		267	267	273	273		(6)		(6)		267				14	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2012	SCHEDULED REDEMPTION		197	197	199	202		(5)		(5)		197				9	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2012	SCHEDULED REDEMPTION		234	234	243	251		(17)		(17)		234				13	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2012	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2012	SCHEDULED REDEMPTION		18,840	18,840	19,340	19,201		(361)		(361)		18,840				1,053	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2012	SCHEDULED REDEMPTION		78	78	80	79		(1)		(1)		78				3	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2012	SCHEDULED REDEMPTION		1,333	1,333	1,400	1,420		(87)		(87)		1,333				63	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2012	SCHEDULED REDEMPTION		172	172	181	184		(11)		(11)		172				8	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2012	SCHEDULED REDEMPTION		15,924	15,924	16,590	16,389		(464)		(464)		15,924				689	11/01/2017	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		09/01/2012	SCHEDULED REDEMPTION		7,323	7,323	7,450	7,430		(107)		(107)		7,323				344	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2012	SCHEDULED REDEMPTION		1,078	1,078	1,095	1,088		(10)		(10)		1,078				43	04/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2012	SCHEDULED REDEMPTION		153	153	153	155		(2)		(2)		153				7	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2012	SCHEDULED REDEMPTION		27	27	27	27						27				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2012	SCHEDULED REDEMPTION		115	115	119	123		(8)		(8)		115				7	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2012	SCHEDULED REDEMPTION		317	317	325	321		(4)		(4)		317				16	09/01/2015	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2012	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2012	SCHEDULED REDEMPTION		1,824	1,824	1,838	1,831		(7)		(7)		1,824				98	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2012	SCHEDULED REDEMPTION		1,129	1,129	1,172	1,172		(43)		(43)		1,129				57	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2012	SCHEDULED REDEMPTION		106	106	106	109		(3)		(3)		106				6	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2012	SCHEDULED REDEMPTION		687	687	695	698		(11)		(11)		687				37	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2012	SCHEDULED REDEMPTION		314	314	326	326		(12)		(12)		314				16	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2012	SCHEDULED REDEMPTION		253	253	253	260		(7)		(7)		253				14	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2012	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2012	SCHEDULED REDEMPTION		56	56	58	62		(5)		(5)		56				3	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2012	SCHEDULED REDEMPTION		476	476	504	527		(51)		(51)		476				29	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2012	SCHEDULED REDEMPTION		1,433	1,433	1,465	1,469		(36)		(36)		1,433				72	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2012	SCHEDULED REDEMPTION		34	34	35	37		(3)		(3)		34				2	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2012	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23				1	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2012	SCHEDULED REDEMPTION		1,787	1,787	1,856	1,855		(68)		(68)		1,787				92	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2012	SCHEDULED REDEMPTION		300	300	315	323		(22)		(22)		300				14	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2012	SCHEDULED REDEMPTION		203	203	204	204		(2)		(2)		203				10	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2012	SCHEDULED REDEMPTION		24	24	24	24						24				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2012	SCHEDULED REDEMPTION		522	522	533	531		(9)		(9)		522				26	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2012	SCHEDULED REDEMPTION		485	485	497	497		(12)		(12)		485				25	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2012	SCHEDULED REDEMPTION		20,289	20,289	21,075	22,368		(2,079)		(2,079)		20,289				1,066	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2012	SCHEDULED REDEMPTION		132	132	138	145		(13)		(13)		132				7	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2012	SCHEDULED REDEMPTION		119	119	124	128		(9)		(9)		119				7	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2012	SCHEDULED REDEMPTION		364	364	378	381		(17)		(17)		364				18	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15						14				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2012	SCHEDULED REDEMPTION		600	600	623	645		(45)		(45)		600				33	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2012	SCHEDULED REDEMPTION		269	269	279	280		(11)		(11)		269				14	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2012	SCHEDULED REDEMPTION		40	40	42	44		(4)		(4)		40				2	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2012	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2012	SCHEDULED REDEMPTION		129	129	134	137		(7)		(7)		129				7	01/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2012	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				3	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2012	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				3	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2012	SCHEDULED REDEMPTION		128	128	131	131		(3)		(3)		128				6	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2012	SCHEDULED REDEMPTION		102	102	106	106		(4)		(4)		102				5	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2012	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2012	SCHEDULED REDEMPTION		330	330	343	359		(28)		(28)		330				17	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2012	SCHEDULED REDEMPTION		884	884	918	928		(44)		(44)		884				51	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2012	SCHEDULED REDEMPTION		100	100	104	104		(4)		(4)		100				4	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2012	SCHEDULED REDEMPTION		1,984	1,984	2,036	2,028		(43)		(43)		1,984				100	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2012	SCHEDULED REDEMPTION		209	209	217	219		(10)		(10)		209				12	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2012	SCHEDULED REDEMPTION		97	97	100	100		(3)		(3)		97				5	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2012	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2012	SCHEDULED REDEMPTION		1,179	1,179	1,223	1,219		(39)		(39)		1,179				61	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2012	SCHEDULED REDEMPTION		1,572	1,572	1,633	1,604		(32)		(32)		1,572				79	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(2)		(2)		17				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2012	SCHEDULED REDEMPTION		152	152	155	155		(3)		(3)		152				7	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2012	SCHEDULED REDEMPTION		458	458	470	468		(9)		(9)		458				23	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2012	SCHEDULED REDEMPTION		523	523	538	548		(25)		(25)		523				23	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2012	SCHEDULED REDEMPTION		251	251	257	256		(4)		(4)		251				12	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2012	SCHEDULED REDEMPTION		139	139	145	150		(11)		(11)		139				7	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2012	SCHEDULED REDEMPTION		890	890	909	909		(19)		(19)		890				42	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2012	SCHEDULED REDEMPTION		531	531	551	542		(12)		(12)		531				27	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2012	SCHEDULED REDEMPTION		1,706	1,706	1,777	1,746		(41)		(41)		1,706				75	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2012	SCHEDULED REDEMPTION		271	271	282	278		(7)		(7)		271				14	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2012	SCHEDULED REDEMPTION		1,326	1,326	1,382	1,356		(29)		(29)		1,326				58	03/01/2016	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2012	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2012	SCHEDULED REDEMPTION		893	893	911	908		(15)		(15)		893				43	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2012	SCHEDULED REDEMPTION		44	44	45	47		(3)		(3)		44				2	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2012	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2012	SCHEDULED REDEMPTION		208	208	218	228		(20)		(20)		208				12	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2012	SCHEDULED REDEMPTION		1,883	1,883	1,933	1,912		(29)		(29)		1,883				75	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2012	SCHEDULED REDEMPTION		177	177	180	180		(2)		(2)		177				7	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2012	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2012	SCHEDULED REDEMPTION		443	443	453	449		(6)		(6)		443				22	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2012	SCHEDULED REDEMPTION		489	489	508	502		(14)		(14)		489				22	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2012	SCHEDULED REDEMPTION		714	714	731	728		(13)		(13)		714				36	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2012	SCHEDULED REDEMPTION		95	95	96	96		(2)		(2)		95				4	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2012	SCHEDULED REDEMPTION		337	337	351	347		(10)		(10)		337				15	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2012	SCHEDULED REDEMPTION		881	881	925	926		(45)		(45)		881				41	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2012	SCHEDULED REDEMPTION		606	606	607	609		(3)		(3)		606				26	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2012	SCHEDULED REDEMPTION		184	184	191	196		(12)		(12)		184				11	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2012	SCHEDULED REDEMPTION		632	632	656	652		(20)		(20)		632				32	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2012	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2012	SCHEDULED REDEMPTION		3,114	3,114	3,234	3,195		(81)		(81)		3,114				158	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2012	SCHEDULED REDEMPTION		148	148	155	157		(9)		(9)		148				7	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2012	SCHEDULED REDEMPTION		6,371	6,371	6,685	6,748		(377)		(377)		6,371				308	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2012	SCHEDULED REDEMPTION		181	181	190	192		(11)		(11)		181				9	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		09/01/2012	SCHEDULED REDEMPTION		2,439	2,439	2,562	2,569		(129)		(129)		2,439				118	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2012	SCHEDULED REDEMPTION		1,121	1,121	1,144	1,135		(14)		(14)		1,121				53	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2012	SCHEDULED REDEMPTION		474	474	485	482		(8)		(8)		474				24	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2012	SCHEDULED REDEMPTION		93	93	97	104		(11)		(11)		93				5	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2012	SCHEDULED REDEMPTION		37	37	39	42		(5)		(5)		37				2	04/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2012	SCHEDULED REDEMPTION		51	51	52	51		(1)		(1)		51				2	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2012	SCHEDULED REDEMPTION		129	129	133	131		(2)		(2)		129				5	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2012	SCHEDULED REDEMPTION		3,434	3,434	3,358	3,405		29		29		3,434				137	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2012	SCHEDULED REDEMPTION		887	887	910	903		(16)		(16)		887				45	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2012	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2012	SCHEDULED REDEMPTION		927	927	963	953		(26)		(26)		927				48	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2012	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				2	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2012	SCHEDULED REDEMPTION		1,015	1,015	1,038	1,029		(14)		(14)		1,015				51	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2012	SCHEDULED REDEMPTION		933	933	944	938		(4)		(4)		933				44	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2012	SCHEDULED REDEMPTION		1,727	1,727	1,763	1,754		(27)		(27)		1,727				81	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2012	SCHEDULED REDEMPTION		346	346	353	351		(5)		(5)		346				16	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2012	SCHEDULED REDEMPTION		609	609	625	625		(16)		(16)		609				31	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2012	SCHEDULED REDEMPTION		1,664	1,664	1,734	1,708		(43)		(43)		1,664				73	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2012	SCHEDULED REDEMPTION		39	39	41	47		(7)		(7)		39				2	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2012	SCHEDULED REDEMPTION		3,792	3,792	3,871	3,855		(63)		(63)		3,792				178	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2012	SCHEDULED REDEMPTION		134	134	137	136		(2)		(2)		134				6	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2012	SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				4	09/01/2031	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2012	SCHEDULED REDEMPTION		321	321	336	351		(29)		(29)		321				16	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2012	SCHEDULED REDEMPTION		63	63	65	68		(5)		(5)		63				3	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2012	SCHEDULED REDEMPTION		76	76	78	77		(2)		(2)		76				4	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2012	SCHEDULED REDEMPTION		885	885	903	902		(18)		(18)		885				42	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2012	SCHEDULED REDEMPTION		1,074	1,074	1,102	1,091		(17)		(17)		1,074				54	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2012	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				2	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2012	SCHEDULED REDEMPTION		131	131	137	148		(17)		(17)		131				7	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2012	SCHEDULED REDEMPTION		1,371	1,371	1,433	1,524		(154)		(154)		1,371				72	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2012	SCHEDULED REDEMPTION		4,374	4,374	4,465	4,435		(61)		(61)		4,374				206	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2012	SCHEDULED REDEMPTION		108	108	114	122		(14)		(14)		108				7	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2012	SCHEDULED REDEMPTION		1,240	1,240	1,266	1,261		(21)		(21)		1,240				58	08/01/2016	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2012	SCHEDULED REDEMPTION		419	419	437	443		(24)		(24)		419				21	09/01/2031	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2012	SCHEDULED REDEMPTION		1,345	1,345	1,373	1,366		(21)		(21)		1,345				63	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2012	SCHEDULED REDEMPTION		1,306	1,306	1,333	1,326		(20)		(20)		1,306				61	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2012	SCHEDULED REDEMPTION		1,059	1,059	1,112	1,133		(74)		(74)		1,059				52	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2012	SCHEDULED REDEMPTION		3,472	3,472	3,544	3,552		(79)		(79)		3,472				162	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2012	SCHEDULED REDEMPTION		495	495	506	504		(9)		(9)		495				23	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2012	SCHEDULED REDEMPTION		331	331	346	360		(29)		(29)		331				17	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2012	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				2	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2012	SCHEDULED REDEMPTION		1,230	1,230	1,265	1,302		(72)		(72)		1,230				69	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2012	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2012	SCHEDULED REDEMPTION		74	74	78	82		(8)		(8)		74				4	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2012	SCHEDULED REDEMPTION		3,180	3,180	3,246	3,244		(64)		(64)		3,180				151	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2012	SCHEDULED REDEMPTION		37	37	38	42		(5)		(5)		37				2	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2012	SCHEDULED REDEMPTION		171	171	175	174		(3)		(3)		171				8	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2012	SCHEDULED REDEMPTION		741	741	774	842		(101)		(101)		741				35	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2012	SCHEDULED REDEMPTION		706	706	721	716		(11)		(11)		706				33	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2012	SCHEDULED REDEMPTION		36	36	38	40		(4)		(4)		36				2	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2012	SCHEDULED REDEMPTION		2,286	2,286	2,381	2,343		(57)		(57)		2,286				99	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2012	SCHEDULED REDEMPTION		1,317	1,317	1,344	1,343		(26)		(26)		1,317				62	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2012	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				3	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2012	SCHEDULED REDEMPTION		66	66	68	67		(1)		(1)		66				3	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		09/01/2012	SCHEDULED REDEMPTION		334	334	349	360		(26)		(26)		334				17	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2012	SCHEDULED REDEMPTION		106	106	109	108		(1)		(1)		106				5	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2012	SCHEDULED REDEMPTION		1,098	1,098	1,123	1,116		(18)		(18)		1,098				55	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2012	SCHEDULED REDEMPTION		42	42	44	46		(4)		(4)		42				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2012	SCHEDULED REDEMPTION		4,206	4,206	4,293	4,280		(74)		(74)		4,206				196	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2012	SCHEDULED REDEMPTION		1,255	1,255	1,281	1,275		(20)		(20)		1,255				59	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2012	SCHEDULED REDEMPTION		97	97	100	100		(3)		(3)		97				5	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2012	SCHEDULED REDEMPTION		672	672	686	688		(15)		(15)		672				32	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2012	SCHEDULED REDEMPTION		146	146	152	161		(15)		(15)		146				7	09/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2012	SCHEDULED REDEMPTION		59	59	63	65		(6)		(6)		59				4	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2012	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2012	SCHEDULED REDEMPTION		292	292	298	297		(5)		(5)		292				14	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2012	SCHEDULED REDEMPTION		3,966	3,966	3,978	3,978		(12)		(12)		3,966				192	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2012	SCHEDULED REDEMPTION		7,085	7,085	7,405	7,845		(760)		(760)		7,085				331	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2012	SCHEDULED REDEMPTION		285	285	285	286		(1)		(1)		285				14	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2012	SCHEDULED REDEMPTION		2,601	2,601	2,607	2,612		(10)		(10)		2,601				122	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2012	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				3	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2012	SCHEDULED REDEMPTION		6,595	6,595	6,663	6,668		(73)		(73)		6,595				288	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2012	SCHEDULED REDEMPTION		4,710	4,710	4,786	4,745		(34)		(34)		4,710				221	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2012	SCHEDULED REDEMPTION		13,015	13,015	13,222	13,109		(95)		(95)		13,015				630	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2012	SCHEDULED REDEMPTION		832	832	849	849		(18)		(18)		832				39	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2012	SCHEDULED REDEMPTION		139	139	142	142		(2)		(2)		139				6	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2012	SCHEDULED REDEMPTION		189	189	200	206		(17)		(17)		189				12	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2012	SCHEDULED REDEMPTION		103	103	107	113		(10)		(10)		103				5	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2012	SCHEDULED REDEMPTION		926	926	945	942		(17)		(17)		926				44	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2012	SCHEDULED REDEMPTION		1,665	1,665	1,700	1,690		(25)		(25)		1,665				79	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2012	SCHEDULED REDEMPTION		65	65	68	70		(5)		(5)		65				3	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2012	SCHEDULED REDEMPTION		746	746	762	763		(16)		(16)		746				35	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2012	SCHEDULED REDEMPTION		29	29	30	31		(3)		(3)		29				2	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2012	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				3	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2012	SCHEDULED REDEMPTION		91	91	96	95		(4)		(4)		91				4	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2012	SCHEDULED REDEMPTION		43	43	45	47		(5)		(5)		43				3	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2012	SCHEDULED REDEMPTION		3,540	3,540	3,635	3,588		(48)		(48)		3,540				135	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2012	SCHEDULED REDEMPTION		133	133	136	136		(3)		(3)		133				6	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2012	SCHEDULED REDEMPTION		10,181	10,181	10,340	10,262		(82)		(82)		10,181				411	11/01/2016	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2012	SCHEDULED REDEMPTION		15,716	15,716	16,043	15,955		(238)		(238)		15,716				753	11/01/2016	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2012	SCHEDULED REDEMPTION		1,605	1,605	1,622	1,628		(23)		(23)		1,605				77	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2012	SCHEDULED REDEMPTION		797	797	829	818		(21)		(21)		797				34	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2012	SCHEDULED REDEMPTION		3,317	3,317	3,351	3,360		(43)		(43)		3,317				160	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2012	SCHEDULED REDEMPTION		1,677	1,677	1,711	1,703		(26)		(26)		1,677				79	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2012	SCHEDULED REDEMPTION		1,165	1,165	1,198	1,198		(32)		(32)		1,165				52	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2012	SCHEDULED REDEMPTION		152	152	159	170		(18)		(18)		152				8	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2012	SCHEDULED REDEMPTION		719	719	752	794		(75)		(75)		719				38	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2012	SCHEDULED REDEMPTION		332	332	336	337		(5)		(5)		332				16	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2012	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2012	SCHEDULED REDEMPTION		248	248	251	252		(4)		(4)		248				12	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2012	SCHEDULED REDEMPTION		624	624	625	626		(2)		(2)		624				30	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2012	SCHEDULED REDEMPTION		3,639	3,639	3,639	3,639						3,639				159	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2012	SCHEDULED REDEMPTION		905	905	933	930		(24)		(24)		905				39	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2012	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				2	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2012	SCHEDULED REDEMPTION		5,303	5,303	5,445	5,385		(82)		(82)		5,303				215	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2012	SCHEDULED REDEMPTION		2,805	2,805	2,912	3,051		(247)		(247)		2,805				158	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2012	SCHEDULED REDEMPTION		4,501	4,501	4,517	4,536		(36)		(36)		4,501				210	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2012	SCHEDULED REDEMPTION		715	715	736	728		(13)		(13)		715				32	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2012	SCHEDULED REDEMPTION		427	427	437	434		(7)		(7)		427				20	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2012	SCHEDULED REDEMPTION		12,999	12,999	13,347	13,165		(167)		(167)		12,999				522	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2012	SCHEDULED REDEMPTION		218	218	221	221		(3)		(3)		218				10	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2012	SCHEDULED REDEMPTION		239	239	251	256		(17)		(17)		239				11	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2012	SCHEDULED REDEMPTION		329	329	345	351		(22)		(22)		329				15	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2012	SCHEDULED REDEMPTION		42	42	44	48		(5)		(5)		42				2	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2012	SCHEDULED REDEMPTION		90	90	95	96		(6)		(6)		90				4	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2012	SCHEDULED REDEMPTION		934	934	972	962		(28)		(28)		934				41	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2012	SCHEDULED REDEMPTION		2,352	2,352	2,467	2,497		(145)		(145)		2,352				110	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2012	SCHEDULED REDEMPTION		60	60	63	64		(4)		(4)		60				3	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2012	SCHEDULED REDEMPTION		95	95	99	105		(10)		(10)		95				5	04/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2012	SCHEDULED REDEMPTION		254	254	265	279		(25)		(25)		254				13	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2012	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2012	SCHEDULED REDEMPTION		682	682	690	691		(9)		(9)		682				33	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2012	SCHEDULED REDEMPTION		744	744	774	768		(24)		(24)		744				33	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2012	SCHEDULED REDEMPTION		37	37	38	38		(2)		(2)		37				2	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2012	SCHEDULED REDEMPTION		7,592	7,592	7,711	7,661		(69)		(69)		7,592				302	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2012	SCHEDULED REDEMPTION		3,418	3,418	3,418	3,418						3,418				148	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2012	SCHEDULED REDEMPTION		2,048	2,048	2,101	2,076		(29)		(29)		2,048				82	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2012	SCHEDULED REDEMPTION		4,607	4,607	4,678	4,644		(37)		(37)		4,607				180	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2012	SCHEDULED REDEMPTION		324	324	339	348		(24)		(24)		324				16	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2012	SCHEDULED REDEMPTION		272	272	286	288		(16)		(16)		272				13	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2012	SCHEDULED REDEMPTION		102	102	108	112		(10)		(10)		102				5	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2012	SCHEDULED REDEMPTION		212	212	217	221		(10)		(10)		212				11	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2012	SCHEDULED REDEMPTION		718	718	746	753		(35)		(35)		718				39	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2012	SCHEDULED REDEMPTION		126	126	131	133		(7)		(7)		126				7	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2012	SCHEDULED REDEMPTION		1,464	1,464	1,468	1,467		(3)		(3)		1,464				71	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2012	SCHEDULED REDEMPTION		223	223	232	235		(12)		(12)		223				12	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2012	SCHEDULED REDEMPTION		134	134	139	140		(7)		(7)		134				7	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2012	SCHEDULED REDEMPTION		11,262	11,262	11,827	12,042		(780)		(780)		11,262				537	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2012	SCHEDULED REDEMPTION		369	369	379	381		(12)		(12)		369				17	08/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2012	SCHEDULED REDEMPTION		869	869	903	914		(45)		(45)		869				47	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2012	SCHEDULED REDEMPTION		39	39	40	40						39				2	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2012	SCHEDULED REDEMPTION		7,895	7,895	7,939	7,959		(64)		(64)		7,895				384	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2012	SCHEDULED REDEMPTION		309	309	317	316		(8)		(8)		309				14	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2012	SCHEDULED REDEMPTION		1,396	1,396	1,459	1,487		(91)		(91)		1,396				70	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2012	SCHEDULED REDEMPTION		1,106	1,106	1,109	1,112		(6)		(6)		1,106				54	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					04/01/2032	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2012	SCHEDULED REDEMPTION		167	167	175	179		(12)		(12)		167				7	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2012	SCHEDULED REDEMPTION		29	29	29	29						29				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2012	SCHEDULED REDEMPTION		674	674	701	691		(17)		(17)		674				29	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2012	SCHEDULED REDEMPTION		536	536	537	538		(2)		(2)		536				25	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2012	SCHEDULED REDEMPTION		3,964	3,964	4,143	4,330		(366)		(366)		3,964				208	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2012	SCHEDULED REDEMPTION		9,131	9,131	9,581	9,798		(667)		(667)		9,131				396	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2012	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				4	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2012	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		07/01/2012	SCHEDULED REDEMPTION		17,849	17,849	18,290	18,051		(202)		(202)		17,849				624	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2012	SCHEDULED REDEMPTION		305	305	306	307		(2)		(2)		305				14	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2012	SCHEDULED REDEMPTION		7,220	7,220	7,521	7,455		(235)		(235)		7,220				352	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2012	SCHEDULED REDEMPTION		2,278	2,278	2,374	2,345		(67)		(67)		2,278				100	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2012	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2012	SCHEDULED REDEMPTION		330	330	339	341		(11)		(11)		330				16	05/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2012	SCHEDULED REDEMPTION		214	214	224	229		(15)		(15)		214				11	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2012	SCHEDULED REDEMPTION		2,463	2,463	2,586	2,593		(130)		(130)		2,463				120	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2012	SCHEDULED REDEMPTION		184	184	193	205		(21)		(21)		184				9	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2012	SCHEDULED REDEMPTION		615	615	646	670		(55)		(55)		615				27	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2012	SCHEDULED REDEMPTION		91	91	95	96		(5)		(5)		91				4	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2012	SCHEDULED REDEMPTION		94	94	97	99		(4)		(4)		94				5	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2012	SCHEDULED REDEMPTION		283	283	285	285		(2)		(2)		283				13	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2012	SCHEDULED REDEMPTION		566	566	570	570		(4)		(4)		566				27	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		09/01/2012	SCHEDULED REDEMPTION		21,438	21,438	21,802	21,780		(343)		(343)		21,438				1,044	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2012	SCHEDULED REDEMPTION		132	132	138	142		(10)		(10)		132				7	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2012	SCHEDULED REDEMPTION		1,307	1,307	1,315	1,319		(11)		(11)		1,307				59	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2012	SCHEDULED REDEMPTION		35,567	35,567	37,568	37,279		(1,712)		(1,712)		35,567				1,999	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2012	SCHEDULED REDEMPTION		29	29	29	29						29				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2012	SCHEDULED REDEMPTION		6,531	6,531	6,829	6,793		(262)		(262)		6,531				318	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2012	SCHEDULED REDEMPTION		195	195	203	199		(5)		(5)		195				9	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2012	SCHEDULED REDEMPTION		39	39	39	39						39				2	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2012	SCHEDULED REDEMPTION		256	256	269	272		(16)		(16)		256				11	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2012	SCHEDULED REDEMPTION		2,345	2,345	2,359	2,381		(36)		(36)		2,345				109	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2012	SCHEDULED REDEMPTION		1,455	1,455	1,527	1,543		(87)		(87)		1,455				71	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2012	SCHEDULED REDEMPTION		55	55	55	55						55				3	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2012	SCHEDULED REDEMPTION		536	536	539	541		(5)		(5)		536				24	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2012	SCHEDULED REDEMPTION		32	32	34	35		(3)		(3)		32				2	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2012	SCHEDULED REDEMPTION		17,570	17,570	18,451	18,625		(1,055)		(1,055)		17,570				816	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2012	SCHEDULED REDEMPTION		1,833	1,833	1,845	1,853		(20)		(20)		1,833				87	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2012	SCHEDULED REDEMPTION		737	737	773	794		(57)		(57)		737				32	09/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2012	SCHEDULED REDEMPTION		422	422	443	451		(29)		(29)		422				20	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2012	SCHEDULED REDEMPTION		16,576	16,576	17,392	17,716		(1,140)		(1,140)		16,576				702	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2012	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				1	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2012	SCHEDULED REDEMPTION		43	43	45	48		(5)		(5)		43				2	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2012	SCHEDULED REDEMPTION		8,008	8,008	8,078	8,057		(49)		(49)		8,008				390	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2012	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2012	SCHEDULED REDEMPTION		390	390	410	411		(21)		(21)		390				18	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2012	SCHEDULED REDEMPTION		14,047	14,047	14,752	14,864		(817)		(817)		14,047				651	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2012	SCHEDULED REDEMPTION		508	508	512	513		(5)		(5)		508				24	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2012	SCHEDULED REDEMPTION		253	253	265	265		(12)		(12)		253				12	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2012	SCHEDULED REDEMPTION		1,300	1,300	1,336	1,321		(22)		(22)		1,300				52	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2012	SCHEDULED REDEMPTION		216	216	217	219		(2)		(2)		216				10	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2012	SCHEDULED REDEMPTION		442	442	465	464		(21)		(21)		442				21	08/01/2032	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2012	SCHEDULED REDEMPTION		26	26	28	28		(1)		(1)		26				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2012	SCHEDULED REDEMPTION		5,448	5,448	5,506	5,493		(46)		(46)		5,448				223	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2012	SCHEDULED REDEMPTION		3,535	3,535	3,712	3,739		(204)		(204)		3,535				172	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2012	SCHEDULED REDEMPTION		310	310	326	335		(25)		(25)		310				15	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2012	SCHEDULED REDEMPTION		513	513	526	523		(10)		(10)		513				22	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2012	SCHEDULED REDEMPTION		2,864	2,864	2,945	2,941		(76)		(76)		2,864				139	08/01/2032	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2012	SCHEDULED REDEMPTION		5,969	5,969	6,263	6,306		(337)		(337)		5,969				283	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2012	SCHEDULED REDEMPTION		22,356	22,356	22,871	22,634		(278)		(278)		22,356				880	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2012	SCHEDULED REDEMPTION		948	948	996	996		(48)		(48)		948				45	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2012	SCHEDULED REDEMPTION		16,005	16,005	16,404	16,319		(314)		(314)		16,005				694	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2012	SCHEDULED REDEMPTION		14,957	14,957	15,461	15,296		(339)		(339)		14,957				583	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2012	SCHEDULED REDEMPTION		83	83	85	85		(2)		(2)		83				4	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2012	SCHEDULED REDEMPTION		334	334	342	338		(4)		(4)		334				12	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2012	SCHEDULED REDEMPTION		16,316	16,316	16,768	16,548		(231)		(231)		16,316				622	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2012	SCHEDULED REDEMPTION		8,911	8,911	9,358	9,502		(591)		(591)		8,911				434	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2012	SCHEDULED REDEMPTION		54	54	56	57		(3)		(3)		54				3	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2012	SCHEDULED REDEMPTION		5,106	5,106	5,362	5,380		(274)		(274)		5,106				249	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2012	SCHEDULED REDEMPTION		2,618	2,618	2,688	2,659		(40)		(40)		2,618				103	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2012	SCHEDULED REDEMPTION		107,437	107,437	109,841	108,853		(1,417)		(1,417)		107,437				4,343	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2012	SCHEDULED REDEMPTION		3,080	3,080	3,232	3,256		(176)		(176)		3,080				142	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2012	SCHEDULED REDEMPTION		4,044	4,044	4,112	4,135		(91)		(91)		4,044				70	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2012	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2012	SCHEDULED REDEMPTION		558	558	567	563		(5)		(5)		558				22	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2012	SCHEDULED REDEMPTION		1,631	1,631	1,644	1,644		(12)		(12)		1,631				65	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2012	SCHEDULED REDEMPTION		23,309	23,309	24,311	23,855		(545)		(545)		23,309				1,010	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2012	SCHEDULED REDEMPTION		908	908	915	915		(7)		(7)		908				37	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2012	SCHEDULED REDEMPTION		368	368	385	402		(34)		(34)		368				19	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2012	SCHEDULED REDEMPTION		50	50	53	56		(6)		(6)		50				3	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2012	SCHEDULED REDEMPTION		1,320	1,320	1,353	1,350		(30)		(30)		1,320				58	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2012	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				2	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2012	SCHEDULED REDEMPTION		3,939	3,939	3,988	3,971		(31)		(31)		3,939				157	12/01/2032	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2012	SCHEDULED REDEMPTION		867	867	902	887		(19)		(19)		867				37	09/01/2017	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2012	SCHEDULED REDEMPTION		388	388	391	391		(3)		(3)		388				16	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2012	SCHEDULED REDEMPTION		354	354	363	361		(7)		(7)		354				15	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2012	SCHEDULED REDEMPTION		232	232	244	249		(17)		(17)		232				11	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2012	SCHEDULED REDEMPTION		1,532	1,532	1,543	1,570		(39)		(39)		1,532				61	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2012	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2012	SCHEDULED REDEMPTION		400	400	409	405		(5)		(5)		400				15	02/01/2018	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2012	SCHEDULED REDEMPTION		153	153	157	156		(2)		(2)		153				7	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2012	SCHEDULED REDEMPTION		421	421	430	427		(5)		(5)		421				15	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2012	SCHEDULED REDEMPTION		62,119	62,119	62,779	62,606		(488)		(488)		62,119				2,478	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		08/01/2012	SCHEDULED REDEMPTION		3,164	3,164	3,128	3,146		17		17		3,164				90	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2012	SCHEDULED REDEMPTION		944	944	954	956		(12)		(12)		944				37	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2012	SCHEDULED REDEMPTION		22	22	22	22						22				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2012	SCHEDULED REDEMPTION		1,394	1,394	1,426	1,423		(29)		(29)		1,394				60	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2012	SCHEDULED REDEMPTION		2,100	2,100	2,166	2,147		(47)		(47)		2,100				94	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2012	SCHEDULED REDEMPTION		20,484	20,484	20,701	20,659		(175)		(175)		20,484				823	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2012	SCHEDULED REDEMPTION		28	28	30	31		(3)		(3)		28				1	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2012	SCHEDULED REDEMPTION		18,570	18,570	18,801	18,713		(143)		(143)		18,570				762	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2012	SCHEDULED REDEMPTION		2,636	2,636	2,656	2,657		(21)		(21)		2,636				105	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		09/01/2012	SCHEDULED REDEMPTION		1,711	1,711	1,692	1,699		12		12		1,711				60	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2012	SCHEDULED REDEMPTION		1,635	1,635	1,670	1,654		(19)		(19)		1,635				59	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2012	SCHEDULED REDEMPTION		14,260	14,260	14,411	14,371		(111)		(111)		14,260				572	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2012	SCHEDULED REDEMPTION		1,957	1,957	2,018	2,002		(45)		(45)		1,957				86	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2012	SCHEDULED REDEMPTION		699	699	716	715		(16)		(16)		699				30	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2012	SCHEDULED REDEMPTION		1,084	1,084	1,108	1,097		(13)		(13)		1,084				38	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2012	SCHEDULED REDEMPTION		333	333	341	337		(4)		(4)		333				12	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2012	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2012	SCHEDULED REDEMPTION		96	96	98	97		(1)		(1)		96				4	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2012	SCHEDULED REDEMPTION		34,396	34,396	34,762	34,649		(253)		(253)		34,396				1,387	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2012	SCHEDULED REDEMPTION		26,814	26,814	27,099	27,032		(218)		(218)		26,814				1,065	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2012	SCHEDULED REDEMPTION		4,163	4,163	4,266	4,267		(104)		(104)		4,163				180	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2012	SCHEDULED REDEMPTION		6,966	6,966	7,153	7,042		(76)		(76)		6,966				276	10/01/2017	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2012	SCHEDULED REDEMPTION		32,228	32,228	32,571	32,480		(252)		(252)		32,228				1,317	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2012	SCHEDULED REDEMPTION		28,975	28,975	29,557	29,302		(327)		(327)		28,975				1,149	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2012	SCHEDULED REDEMPTION		24,124	24,124	24,630	24,408		(285)		(285)		24,124				960	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2012	SCHEDULED REDEMPTION		813	813	830	828		(16)		(16)		813				35	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2012	SCHEDULED REDEMPTION		6,118	6,118	6,083	6,100		18		18		6,118				199	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2012	SCHEDULED REDEMPTION		11,739	11,739	12,036	12,002		(263)		(263)		11,739				509	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2012	SCHEDULED REDEMPTION		1,799	1,799	1,822	1,815		(16)		(16)		1,799				72	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		09/01/2012	SCHEDULED REDEMPTION		1,026	1,026	1,015	1,019		8		8		1,026				37	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2012	SCHEDULED REDEMPTION		1,431	1,431	1,462	1,446		(15)		(15)		1,431				53	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2012	SCHEDULED REDEMPTION		1,480	1,480	1,497	1,493		(12)		(12)		1,480				64	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		09/01/2012	SCHEDULED REDEMPTION		257	257	260	259		(2)		(2)		257				9	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2012	SCHEDULED REDEMPTION		404	404	413	409		(5)		(5)		404				15	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2012	SCHEDULED REDEMPTION		11,239	11,239	11,415	11,332		(93)		(93)		11,239				454	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2012	SCHEDULED REDEMPTION		111	111	117	125		(13)		(13)		111				5	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2012	SCHEDULED REDEMPTION		1,207	1,207	1,231	1,219		(12)		(12)		1,207				43	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2012	SCHEDULED REDEMPTION		13,939	13,939	13,925	13,931		8		8		13,939				452	11/01/2019	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2012	SCHEDULED REDEMPTION		589	589	605	603		(14)		(14)		589				28	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		09/01/2012	SCHEDULED REDEMPTION		407	407	412	411		(3)		(3)		407				15	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2012	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2012	SCHEDULED REDEMPTION		565	565	579	572		(7)		(7)		565				20	09/01/2018	1
31402X-PP-5	FED NATL MTG ASSOC #741230		09/01/2012	SCHEDULED REDEMPTION		13,309	13,309	13,160	13,231		77		77		13,309				448	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2012	SCHEDULED REDEMPTION		114	114	117	116		(2)		(2)		114				5	10/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		09/01/2012	SCHEDULED REDEMPTION		34,550	34,550	34,312	34,351		198		198		34,550				1,371	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		09/01/2012	SCHEDULED REDEMPTION		1,340	1,340	1,374	1,369		(29)		(29)		1,340				44	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2012	SCHEDULED REDEMPTION		81,159	81,159	84,494	85,592		(4,433)		(4,433)		81,159				3,952	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2012	SCHEDULED REDEMPTION		54,422	54,422	56,259	55,657		(1,235)		(1,235)		54,422				2,222	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		09/01/2012	SCHEDULED REDEMPTION		11,911	11,911	12,405	12,523		(612)		(612)		11,911				479	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		09/01/2012	SCHEDULED REDEMPTION		18,283	18,283	17,977	18,076		207		207		18,283				752	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		09/01/2012	SCHEDULED REDEMPTION		19,701	19,701	19,368	19,468		233		233		19,701				781	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2012	SCHEDULED REDEMPTION		15,002	15,002	15,372	15,342		(340)		(340)		15,002				672	01/01/2034	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2012	SCHEDULED REDEMPTION		958	958	988	991		(33)		(33)		958				41	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2012	SCHEDULED REDEMPTION		147	147	149	150		(3)		(3)		147				7	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		09/01/2012	SCHEDULED REDEMPTION		636	636	625	627		9		9		636				25	11/01/2033	1
31403T-5M-2	FED NATL MTG ASSOC #757852		09/01/2012	SCHEDULED REDEMPTION		2,106	2,106	2,045	2,066		40		40		2,106				69	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2012	SCHEDULED REDEMPTION		846	846	855	851		(5)		(5)		846				30	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		09/01/2012	SCHEDULED REDEMPTION		2,245	2,245	2,207	2,216		29		29		2,245				89	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		09/01/2012	SCHEDULED REDEMPTION		326	326	321	322		4		4		326				13	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2012	SCHEDULED REDEMPTION		161	161	163	163		(1)		(1)		161				6	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2012	SCHEDULED REDEMPTION		679	679	687	709		(30)		(30)		679				29	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		09/01/2012	SCHEDULED REDEMPTION		8,542	8,542	8,399	8,442		100		100		8,542				332	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2012	SCHEDULED REDEMPTION		563	563	575	569		(6)		(6)		563				20	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2012	SCHEDULED REDEMPTION		8,482	8,482	8,546	8,551		(68)		(68)		8,482				337	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2012	SCHEDULED REDEMPTION		3,069	3,069	3,136	3,100		(31)		(31)		3,069				111	03/01/2019	1
31404B-QD-7	FED NATL MTG ASSOC #763752		09/01/2012	SCHEDULED REDEMPTION		12,978	12,978	12,759	12,816		162		162		12,978				520	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		09/01/2012	SCHEDULED REDEMPTION		80,264	80,264	78,909	79,331		933		933		80,264				3,175	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		09/01/2012	SCHEDULED REDEMPTION		35,578	35,578	34,977	35,101		476		476		35,578				1,467	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2012	SCHEDULED REDEMPTION		823	823	844	862		(39)		(39)		823				36	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		09/01/2012	SCHEDULED REDEMPTION		12,992	12,992	12,772	12,848		143		143		12,992				534	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2012	SCHEDULED REDEMPTION		860	860	879	875		(15)		(15)		860				34	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		09/01/2012	SCHEDULED REDEMPTION		14,374	14,374	14,131	14,198		175		175		14,374				579	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		09/01/2012	SCHEDULED REDEMPTION		2,759	2,759	2,712	2,727		32		32		2,759				114	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2012	SCHEDULED REDEMPTION		68,254	68,254	70,749	70,698		(2,444)		(2,444)		68,254				2,733	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2012	SCHEDULED REDEMPTION		310,658	310,658	317,551	314,414		(3,756)		(3,756)		310,658				12,805	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2012	SCHEDULED REDEMPTION		125	125	128	128		(3)		(3)		125				5	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2012	SCHEDULED REDEMPTION		1,123	1,123	1,164	1,154		(30)		(30)		1,123				50	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		09/01/2012	SCHEDULED REDEMPTION		15,504	15,504	15,245	15,296		208		208		15,504				613	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		09/01/2012	SCHEDULED REDEMPTION		12,182	12,182	11,977	12,040		142		142		12,182				475	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		09/01/2012	SCHEDULED REDEMPTION		4,385	4,385	4,311	4,318		67		67		4,385				180	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		09/01/2012	SCHEDULED REDEMPTION		414	414	407	408		5		5		414				16	04/01/2034	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404K-UM-2	FED NATL MTG ASSOC #771088		09/01/2012	SCHEDULED REDEMPTION		118	118	116	117		2		2		118				4	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		09/01/2012	SCHEDULED REDEMPTION		51,219	51,219	50,354	50,533		686		686		51,219				2,022	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		09/01/2012	SCHEDULED REDEMPTION		10,075	10,075	9,907	9,957		118		118		10,075				372	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2012	SCHEDULED REDEMPTION		538	538	540	539		(1)		(1)		538				21	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2012	SCHEDULED REDEMPTION		9,538	9,538	9,408	9,443		95		95		9,538				353	06/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2012	SCHEDULED REDEMPTION		19,377	19,377	19,707	19,714		(337)		(337)		19,377				943	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		09/01/2012	SCHEDULED REDEMPTION		2,309	2,309	2,336	2,330		(21)		(21)		2,309				83	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2012	SCHEDULED REDEMPTION		76,763	76,763	78,786	78,219		(1,456)		(1,456)		76,763				3,305	09/01/2034	1
31405S-JS-4	FED NATL MTG ASSOC #797773		09/01/2012	SCHEDULED REDEMPTION		2,102	2,102	2,135	2,123		(21)		(21)		2,102				76	03/01/2020	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2012	SCHEDULED REDEMPTION		6,519	6,519	6,723	6,652		(133)		(133)		6,519				283	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2012	SCHEDULED REDEMPTION		48,247	48,247	47,838	48,010		237		237		48,247				1,985	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2012	SCHEDULED REDEMPTION		3,971	3,971	4,015	4,025		(54)		(54)		3,971				158	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		09/01/2012	SCHEDULED REDEMPTION		6,184	6,184	6,274	6,247		(63)		(63)		6,184				223	01/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		09/01/2012	SCHEDULED REDEMPTION		2,069	2,069	2,093	2,085		(15)		(15)		2,069				75	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		09/01/2012	SCHEDULED REDEMPTION		2,342	2,342	2,322	2,321		22		22		2,342				87	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		09/01/2012	SCHEDULED REDEMPTION		5,075	5,075	5,286	5,317		(241)		(241)		5,075				198	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2012	SCHEDULED REDEMPTION		73,511	73,511	75,808	76,022		(2,511)		(2,511)		73,511				2,943	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2012	SCHEDULED REDEMPTION		5,425	5,425	5,594	5,569		(144)		(144)		5,425				235	02/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2012	SCHEDULED REDEMPTION		2,707	2,707	2,684	2,694		13		13		2,707				107	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2012	SCHEDULED REDEMPTION		7,073	7,073	7,185	7,119		(46)		(46)		7,073				281	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2012	SCHEDULED REDEMPTION		1,834	1,834	1,818	1,821		12		12		1,834				73	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2012	SCHEDULED REDEMPTION		9,168	9,168	9,091	9,214		(46)		(46)		9,168				364	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2012	SCHEDULED REDEMPTION		1,119	1,119	1,154	1,151		(32)		(32)		1,119				49	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2012	SCHEDULED REDEMPTION		2,015	2,015	2,078	2,081		(66)		(66)		2,015				87	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		09/01/2012	SCHEDULED REDEMPTION		4,363	4,363	4,271	4,310		53		53		4,363				125	11/01/2020	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2012	SCHEDULED REDEMPTION		4,001	4,001	4,046	4,055		(54)		(54)		4,001				159	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		09/01/2012	SCHEDULED REDEMPTION		278	278	270	271		7		7		278				9	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		09/01/2012	SCHEDULED REDEMPTION		802	802	815	813		(12)		(12)		802				39	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2012	SCHEDULED REDEMPTION		3,998	3,998	3,964	3,973		25		25		3,998				159	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2012	SCHEDULED REDEMPTION		16,389	16,389	16,389	16,389						16,389				592	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2012	SCHEDULED REDEMPTION		104,402	104,402	105,577	105,918		(1,515)		(1,515)		104,402				4,304	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		09/01/2012	SCHEDULED REDEMPTION		8,161	8,161	7,925	7,987		174		174		8,161				265	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		09/01/2012	SCHEDULED REDEMPTION		4,286	4,286	4,384	4,363		(77)		(77)		4,286				186	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		09/01/2012	SCHEDULED REDEMPTION		1,170	1,170	1,188	1,181		(11)		(11)		1,170				42	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		09/01/2012	SCHEDULED REDEMPTION		299	299	289	290		9		9		299				10	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		09/01/2012	SCHEDULED REDEMPTION		116	116	113	114		3		3		116				4	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		09/01/2012	SCHEDULED REDEMPTION		3,381	3,381	3,423	3,410		(29)		(29)		3,381				125	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2012	SCHEDULED REDEMPTION		18,249	18,249	18,249	18,249						18,249				672	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		09/01/2012	SCHEDULED REDEMPTION		441	441	447	445		(3)		(3)		441				16	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		09/01/2012	SCHEDULED REDEMPTION		289	289	292	292		(3)		(3)		289				10	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		09/01/2012	SCHEDULED REDEMPTION		30,822	30,822	29,931	30,195		627		627		30,822				1,027	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		09/01/2012	SCHEDULED REDEMPTION		874	874	886	881		(7)		(7)		874				32	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2012	SCHEDULED REDEMPTION		585	585	600	598		(13)		(13)		585				24	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		09/01/2012	SCHEDULED REDEMPTION		11,200	11,200	10,964	11,061		139		139		11,200				330	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2012	SCHEDULED REDEMPTION		27,483	27,483	28,215	28,115		(631)		(631)		27,483				1,236	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		09/01/2012	SCHEDULED REDEMPTION		1,621	1,621	1,574	1,581		40		40		1,621				50	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		09/01/2012	SCHEDULED REDEMPTION		659	659	668	665		(5)		(5)		659				24	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		09/01/2012	SCHEDULED REDEMPTION		938	938	953	948		(10)		(10)		938				34	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2012	SCHEDULED REDEMPTION		133,804	133,804	133,804	133,804						133,804				5,010	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		09/01/2012	SCHEDULED REDEMPTION		28,238	28,238	27,422	27,607		631		631		28,238				925	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		09/01/2012	SCHEDULED REDEMPTION		987	987	980	982		5		5		987				39	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		09/01/2012	SCHEDULED REDEMPTION		561	561	585	588		(27)		(27)		561				22	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		09/01/2012	SCHEDULED REDEMPTION		123	123	125	124		(1)		(1)		123				4	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		09/01/2012	SCHEDULED REDEMPTION		1,755	1,755	1,740	1,739		16		16		1,755				63	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		09/01/2012	SCHEDULED REDEMPTION		2,927	2,927	2,843	2,855		72		72		2,927				95	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		09/01/2012	SCHEDULED REDEMPTION		820	820	831	827		(7)		(7)		820				29	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		09/01/2012	SCHEDULED REDEMPTION		1,036	1,036	1,001	1,006		30		30		1,036				33	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2012	SCHEDULED REDEMPTION		8,782	8,782	8,782	8,782						8,782				317	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2012	SCHEDULED REDEMPTION		632,869	632,869	632,869	632,869						632,869				23,712	07/01/2035	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2012	SCHEDULED REDEMPTION		3,670	3,670	3,670	3,670						3,670				133	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2012	SCHEDULED REDEMPTION		21,802	21,802	21,262	21,399		403		403		21,802				761	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		09/01/2012	SCHEDULED REDEMPTION		253	253	264	263		(10)		(10)		253				10	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		09/01/2012	SCHEDULED REDEMPTION		14,663	14,663	15,211	15,199		(536)		(536)		14,663				500	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		09/01/2012	SCHEDULED REDEMPTION		1,390	1,390	1,381	1,380		10		10		1,390				54	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		09/01/2012	SCHEDULED REDEMPTION		954	954	948	949		5		5		954				35	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		09/01/2012	SCHEDULED REDEMPTION		11,660	11,660	11,580	11,589		70		70		11,660				471	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		09/01/2012	SCHEDULED REDEMPTION		228	228	238	239		(10)		(10)		228				9	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		09/01/2012	SCHEDULED REDEMPTION		571	571	565	567		4		4		571				21	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		09/01/2012	SCHEDULED REDEMPTION		6,999	6,999	7,295	7,274		(275)		(275)		6,999				282	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		09/01/2012	SCHEDULED REDEMPTION		6,341	6,341	6,297	6,304		37		37		6,341				261	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		09/01/2012	SCHEDULED REDEMPTION		1,091	1,091	1,109	1,107		(16)		(16)		1,091				50	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		09/01/2012	SCHEDULED REDEMPTION		46,231	46,231	45,913	45,998		233		233		46,231				1,840	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		09/01/2012	SCHEDULED REDEMPTION		4,019	4,019	3,992	4,000		19		19		4,019				158	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2012	SCHEDULED REDEMPTION		25,189	25,189	25,189	25,189						25,189				915	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		09/01/2012	SCHEDULED REDEMPTION		206	206	214	215		(9)		(9)		206				8	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2012	SCHEDULED REDEMPTION		1,793	1,793	1,845	1,835		(42)		(42)		1,793				76	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		09/01/2012	SCHEDULED REDEMPTION		10,089	10,089	10,435	10,479		(390)		(390)		10,089				357	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		09/01/2012	SCHEDULED REDEMPTION		4,344	4,344	4,525	4,505		(160)		(160)		4,344				172	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		09/01/2012	SCHEDULED REDEMPTION		6,748	6,748	6,827	6,801		(52)		(52)		6,748				244	06/01/2021	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		09/01/2012	SCHEDULED REDEMPTION		1,757	1,757	1,787	1,777		(20)		(20)		1,757				86	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		09/01/2012	SCHEDULED REDEMPTION		1,090	1,090	1,109	1,108		(17)		(17)		1,090				51	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		09/01/2012	SCHEDULED REDEMPTION		519	519	540	545		(26)		(26)		519				21	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		09/01/2012	SCHEDULED REDEMPTION		573	573	588	590		(17)		(17)		573				19	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		09/01/2012	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				2	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		09/01/2012	SCHEDULED REDEMPTION		4,209	4,209	4,288	4,276		(67)		(67)		4,209				205	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		09/01/2012	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		09/01/2012	SCHEDULED REDEMPTION		2,831	2,831	2,951	2,969		(138)		(138)		2,831				112	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2012	SCHEDULED REDEMPTION		37,084	37,084	38,027	37,997		(913)		(913)		37,084				1,208	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		09/01/2012	SCHEDULED REDEMPTION		344,190	344,190	357,797	357,488		(13,298)		(13,298)		344,190				11,174	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		09/01/2012	SCHEDULED REDEMPTION		29,635	29,635	30,744	30,960		(1,325)		(1,325)		29,635				1,063	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		09/01/2012	SCHEDULED REDEMPTION		4,465	4,465	4,598	4,608		(143)		(143)		4,465				145	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2012	SCHEDULED REDEMPTION		447,468	447,468	467,604	469,165		(21,697)		(21,697)		447,468				16,344	05/01/2023	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		09/01/2012	SCHEDULED REDEMPTION		13,910	13,910	14,487	14,629		(719)		(719)		13,910				532	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		09/01/2012	SCHEDULED REDEMPTION		2,467	2,467	2,510	2,504		(37)		(37)		2,467				116	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		09/01/2012	SCHEDULED REDEMPTION		560	560	569	569		(10)		(10)		560				26	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		09/01/2012	SCHEDULED REDEMPTION		411	411	418	419		(7)		(7)		411				19	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		09/01/2012	SCHEDULED REDEMPTION		511	511	521	520		(9)		(9)		511				24	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		09/01/2012	SCHEDULED REDEMPTION		5,972	5,972	5,931	5,937		35		35		5,972				233	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		09/01/2012	SCHEDULED REDEMPTION		1,225	1,225	1,245	1,245		(20)		(20)		1,225				56	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2012	SCHEDULED REDEMPTION		6,962	6,962	6,962	6,962						6,962				252	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2012	SCHEDULED REDEMPTION		2,312	2,312	2,312	2,312						2,312				84	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		09/01/2012	SCHEDULED REDEMPTION		2,564	2,564	2,607	2,609		(45)		(45)		2,564				119	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		09/01/2012	SCHEDULED REDEMPTION		218	218	226	227		(9)		(9)		218				8	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		09/01/2012	SCHEDULED REDEMPTION		105	105	107	107		(2)		(2)		105				5	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2012	SCHEDULED REDEMPTION		9,806	9,806	9,806	9,806						9,806				346	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2012	SCHEDULED REDEMPTION		6,507	6,507	6,507	6,507						6,507				236	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		09/01/2012	SCHEDULED REDEMPTION		68	68	70	70		(1)		(1)		68				3	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		09/01/2012	SCHEDULED REDEMPTION		2,347	2,347	2,444	2,449		(102)		(102)		2,347				93	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2012	SCHEDULED REDEMPTION		7,549	7,549	7,345	7,380		169		169		7,549				282	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		09/01/2012	SCHEDULED REDEMPTION		10,668	10,668	10,595	10,604		64		64		10,668				420	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		09/01/2012	SCHEDULED REDEMPTION		298	298	304	304		(5)		(5)		298				15	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		09/01/2012	SCHEDULED REDEMPTION		1,342	1,342	1,398	1,410		(68)		(68)		1,342				52	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2012	SCHEDULED REDEMPTION		9,664	9,664	9,952	9,992		(328)		(328)		9,664				315	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		09/01/2012	SCHEDULED REDEMPTION		5,711	5,711	5,856	5,861		(151)		(151)		5,711				191	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		09/01/2012	SCHEDULED REDEMPTION		4,344	4,344	4,507	4,539		(195)		(195)		4,344				152	06/01/2022	1
31410W-LK-2	FED NATL MTG ASSOC #899530		09/01/2012	SCHEDULED REDEMPTION		15	15	15	16						15				1	05/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		09/01/2012	SCHEDULED REDEMPTION		1,533	1,533	1,522	1,523		10		10		1,533				61	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		09/01/2012	SCHEDULED REDEMPTION		3,014	3,014	3,091	3,110		(96)		(96)		3,014				98	12/01/2021	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411A-DH-5	FED NATL MTG ASSOC #902004		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		09/01/2012	SCHEDULED REDEMPTION		1,398	1,398	1,389	1,391		8		8		1,398				54	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		09/01/2012	SCHEDULED REDEMPTION		23	23	23	23						23				1	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		09/01/2012	SCHEDULED REDEMPTION		1,079	1,079	1,097	1,097		(18)		(18)		1,079				52	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		09/01/2012	SCHEDULED REDEMPTION		918	918	933	932		(14)		(14)		918				41	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17				1	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		09/01/2012	SCHEDULED REDEMPTION		74	74	75	74		(1)		(1)		74				3	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		09/01/2012	SCHEDULED REDEMPTION		40,250	40,250	41,273	41,182		(933)		(933)		40,250				1,350	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		09/01/2012	SCHEDULED REDEMPTION		7,794	7,794	8,118	8,146		(352)		(352)		7,794				312	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		09/01/2012	SCHEDULED REDEMPTION		719	719	732	733		(14)		(14)		719				35	11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		09/01/2012	SCHEDULED REDEMPTION		26,722	26,722	27,722	27,716		(993)		(993)		26,722				994	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		09/01/2012	SCHEDULED REDEMPTION		28,310	28,310	29,211	29,082		(772)		(772)		28,310				918	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		09/01/2012	SCHEDULED REDEMPTION		3,694	3,694	3,788	3,802		(108)		(108)		3,694				120	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		09/01/2012	SCHEDULED REDEMPTION		48,333	48,333	50,376	50,740		(2,407)		(2,407)		48,333				1,926	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		09/01/2012	SCHEDULED REDEMPTION		4,329	4,329	4,402	4,433		(104)		(104)		4,329				177	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		09/01/2012	SCHEDULED REDEMPTION		1,482	1,482	1,519	1,509		(27)		(27)		1,482				48	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		09/01/2012	SCHEDULED REDEMPTION		766	766	781	783		(17)		(17)		766				35	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		09/01/2012	SCHEDULED REDEMPTION		3,537	3,537	3,627	3,658		(121)		(121)		3,537				115	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2012	SCHEDULED REDEMPTION		813	813	828	834		(21)		(21)		813				38	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		09/01/2012	SCHEDULED REDEMPTION		19,031	19,031	19,686	19,866		(834)		(834)		19,031				706	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		09/01/2012	SCHEDULED REDEMPTION		630	630	654	660		(30)		(30)		630				23	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		09/01/2012	SCHEDULED REDEMPTION		1,095	1,095	1,141	1,140		(45)		(45)		1,095				45	06/01/2022	1
31411N-XA-0	FED NATL MTG ASSOC #912473		09/01/2012	SCHEDULED REDEMPTION		196	196	201	201		(4)		(4)		196				6	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		09/01/2012	SCHEDULED REDEMPTION		3,635	3,635	3,789	3,801		(166)		(166)		3,635				137	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		09/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2012	SCHEDULED REDEMPTION		208,521	208,521	216,325	214,405		(5,884)		(5,884)		208,521				7,803	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		09/01/2012	SCHEDULED REDEMPTION		292	292	303	305		(13)		(13)		292				11	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		09/01/2012	SCHEDULED REDEMPTION		24,293	24,293	25,128	25,168		(875)		(875)		24,293				886	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		09/01/2012	SCHEDULED REDEMPTION		1,209	1,209	1,254	1,247		(38)		(38)		1,209				45	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		09/01/2012	SCHEDULED REDEMPTION		885	885	900	899		(15)		(15)		885				43	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		09/01/2012	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		09/01/2012	SCHEDULED REDEMPTION		183	183	190	192		(9)		(9)		183				7	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		09/01/2012	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2012	SCHEDULED REDEMPTION		19,397	19,397	20,123	20,395		(998)		(998)		19,397				704	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2012	SCHEDULED REDEMPTION		10,434	10,434	10,803	10,926		(492)		(492)		10,434				385	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		09/01/2012	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		09/01/2012	SCHEDULED REDEMPTION		18	18	19	19						18				1	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2012	SCHEDULED REDEMPTION		5,246	5,246	5,246	5,246						5,246				189	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2012	SCHEDULED REDEMPTION		150,652	150,652	156,901	158,847		(8,195)		(8,195)		150,652				5,861	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2012	SCHEDULED REDEMPTION		230,039	230,039	240,427	242,323		(12,284)		(12,284)		230,039				8,371	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		09/01/2012	SCHEDULED REDEMPTION		37	37	38	37						37				2	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		09/01/2012	SCHEDULED REDEMPTION		41,431	41,431	42,855	42,718		(1,287)		(1,287)		41,431				1,407	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		09/01/2012	SCHEDULED REDEMPTION		191	191	198	197		(7)		(7)		191				7	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		09/01/2012	SCHEDULED REDEMPTION		1,995	1,995	2,064	2,069		(74)		(74)		1,995				72	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		09/01/2012	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				2	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		09/01/2012	SCHEDULED REDEMPTION		1,046	1,046	1,090	1,102		(56)		(56)		1,046				42	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		09/01/2012	SCHEDULED REDEMPTION		383	383	399	401		(18)		(18)		383				15	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		09/01/2012	SCHEDULED REDEMPTION		325	325	338	340		(15)		(15)		325				12	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		09/01/2012	SCHEDULED REDEMPTION		27,725	27,725	28,755	28,930		(1,205)		(1,205)		27,725				1,026	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		09/01/2012	SCHEDULED REDEMPTION		1,923	1,923	2,004	2,034		(112)		(112)		1,923				79	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		09/01/2012	SCHEDULED REDEMPTION		18,025	18,025	18,773	18,920		(895)		(895)		18,025				696	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		09/01/2012	SCHEDULED REDEMPTION		5,376	5,376	5,599	5,695		(319)		(319)		5,376				218	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		09/01/2012	SCHEDULED REDEMPTION		15,768	15,768	16,311	16,372		(603)		(603)		15,768				580	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		09/01/2012	SCHEDULED REDEMPTION		29,661	29,661	30,415	30,463		(802)		(802)		29,661				969	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		09/01/2012	SCHEDULED REDEMPTION		5,060	5,060	5,249	5,279		(219)		(219)		5,060				182	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		09/01/2012	SCHEDULED REDEMPTION		3,362	3,362	3,447	3,448		(86)		(86)		3,362				104	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2012	SCHEDULED REDEMPTION		165,608	165,608	171,469	172,606		(6,999)		(6,999)		165,608				5,970	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		09/01/2012	SCHEDULED REDEMPTION		1,102	1,102	1,148	1,147		(45)		(45)		1,102				45	09/01/2023	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412N-LJ-3	FED NATL MTG ASSOC #930129		09/01/2012	SCHEDULED REDEMPTION		12,910	12,910	13,446	13,590		(679)		(679)		12,910				507	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2012	SCHEDULED REDEMPTION		321,617	321,617	333,528	334,292		(12,675)		(12,675)		321,617				11,341	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		09/01/2012	SCHEDULED REDEMPTION		311	311	324	327		(16)		(16)		311				12	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		09/01/2012	SCHEDULED REDEMPTION		779	779	806	818		(39)		(39)		779				28	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		09/01/2012	SCHEDULED REDEMPTION		31,996	31,996	32,809	32,888		(892)		(892)		31,996				1,040	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		09/01/2012	SCHEDULED REDEMPTION		434,936	434,936	448,527	449,220		(14,285)		(14,285)		434,936				13,907	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		09/01/2012	SCHEDULED REDEMPTION		320,794	320,794	333,074	334,577		(13,784)		(13,784)		320,794				10,354	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		09/01/2012	SCHEDULED REDEMPTION		7,936	7,936	8,138	8,156		(220)		(220)		7,936				259	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		09/01/2012	SCHEDULED REDEMPTION		8,955	8,955	9,263	9,234		(279)		(279)		8,955				322	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		09/01/2012	SCHEDULED REDEMPTION		121,428	121,428	124,831	124,707		(3,279)		(3,279)		121,428				3,942	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		09/01/2012	SCHEDULED REDEMPTION		3,098	3,098	3,190	3,182		(84)		(84)		3,098				103	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		09/01/2012	SCHEDULED REDEMPTION		9,870	9,870	10,279	10,396		(526)		(526)		9,870				391	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		09/01/2012	SCHEDULED REDEMPTION		2,997	2,997	3,086	3,092		(95)		(95)		2,997				97	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		09/01/2012	SCHEDULED REDEMPTION		5,045	5,045	5,258	5,301		(257)		(257)		5,045				205	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		09/01/2012	SCHEDULED REDEMPTION		1,331	1,331	1,370	1,370		(40)		(40)		1,331				44	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		09/01/2012	SCHEDULED REDEMPTION		28,248	28,248	29,219	29,406		(1,158)		(1,158)		28,248				1,056	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		09/01/2012	SCHEDULED REDEMPTION		74,643	74,643	76,868	77,159		(2,515)		(2,515)		74,643				2,251	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		09/01/2012	SCHEDULED REDEMPTION		746	746	765	770		(24)		(24)		746				24	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		09/01/2012	SCHEDULED REDEMPTION		56,507	56,507	58,453	58,930		(2,424)		(2,424)		56,507				1,981	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		09/01/2012	SCHEDULED REDEMPTION		48,381	48,381	49,921	49,662		(1,282)		(1,282)		48,381				1,528	09/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		09/01/2012	SCHEDULED REDEMPTION		285,270	285,270	295,544	294,073		(8,803)		(8,803)		285,270				9,229	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		09/01/2012	SCHEDULED REDEMPTION		12,208	12,208	12,519	12,533		(325)		(325)		12,208				398	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		09/01/2012	SCHEDULED REDEMPTION		8,677	8,677	8,898	8,858		(180)		(180)		8,677				282	05/01/2022	1
31412W-J2-3	FED NATL MTG ASSOC #936881		09/01/2012	SCHEDULED REDEMPTION		6,270	6,270	6,535	6,545		(275)		(275)		6,270				257	07/01/2022	1
31412X-7D-0	FED NATL MTG ASSOC #938392		09/01/2012	SCHEDULED REDEMPTION		39,022	39,022	40,015	39,976		(954)		(954)		39,022				1,176	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		09/01/2012	SCHEDULED REDEMPTION		10,026	10,026	10,371	10,416		(390)		(390)		10,026				340	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		09/01/2012	SCHEDULED REDEMPTION		3,371	3,371	3,514	3,548		(177)		(177)		3,371				128	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2012	SCHEDULED REDEMPTION		852	852	877	890		(39)		(39)		852				28	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		09/01/2012	SCHEDULED REDEMPTION		20,218	20,218	20,913	20,918		(700)		(700)		20,218				733	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		09/01/2012	SCHEDULED REDEMPTION		3,849	3,849	4,008	4,003		(154)		(154)		3,849				157	07/01/2022	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		09/01/2012	SCHEDULED REDEMPTION		319	319	328	327		(8)		(8)		319				10	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		09/01/2012	SCHEDULED REDEMPTION		1,093	1,093	1,134	1,138		(45)		(45)		1,093				41	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		09/01/2012	SCHEDULED REDEMPTION		2,837	2,837	2,957	3,000		(163)		(163)		2,837				107	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		09/01/2012	SCHEDULED REDEMPTION		65,958	65,958	68,746	70,275		(4,317)		(4,317)		65,958				2,710	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		09/01/2012	SCHEDULED REDEMPTION		4,081	4,081	4,185	4,236		(155)		(155)		4,081				133	07/01/2022	1
31413D-DE-4	FED NATL MTG ASSOC #942101		09/01/2012	SCHEDULED REDEMPTION		9,582	9,582	9,826	9,809		(226)		(226)		9,582				311	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2012	SCHEDULED REDEMPTION		11,772	11,772	12,260	12,394		(622)		(622)		11,772				467	08/01/2022	1
31413G-GD-6	FED NATL MTG ASSOC #944896		09/01/2012	SCHEDULED REDEMPTION		291	291	298	297		(6)		(6)		291				9	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		09/01/2012	SCHEDULED REDEMPTION		5,989	5,989	6,242	6,338		(349)		(349)		5,989				236	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		09/01/2012	SCHEDULED REDEMPTION		4,982	4,982	5,108	5,132		(151)		(151)		4,982				152	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		09/01/2012	SCHEDULED REDEMPTION		680	680	708	727		(48)		(48)		680				26	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		09/01/2012	SCHEDULED REDEMPTION		1,241	1,241	1,293	1,320		(80)		(80)		1,241				48	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		09/01/2012	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		09/01/2012	SCHEDULED REDEMPTION		26,955	26,955	27,640	27,587		(632)		(632)		26,955				904	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		09/01/2012	SCHEDULED REDEMPTION		229	229	233	234		(5)		(5)		229				11	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		09/01/2012	SCHEDULED REDEMPTION		28,216	28,216	28,934	28,933		(717)		(717)		28,216				920	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2012	SCHEDULED REDEMPTION		88,636	88,636	91,953	92,186		(3,550)		(3,550)		88,636				3,274	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		09/01/2012	SCHEDULED REDEMPTION		56,703	56,703	58,145	58,054		(1,351)		(1,351)		56,703				1,860	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		09/01/2012	SCHEDULED REDEMPTION		42,172	42,172	43,429	43,511		(1,339)		(1,339)		42,172				1,313	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2012	SCHEDULED REDEMPTION		984	984	1,017	1,016		(33)		(33)		984				35	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		09/01/2012	SCHEDULED REDEMPTION		376	376	392	393		(17)		(17)		376				15	08/01/2022	1
31413U-XU-8	FED NATL MTG ASSOC #956191		09/01/2012	SCHEDULED REDEMPTION		516	516	537	556		(40)		(40)		516				20	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		09/01/2012	SCHEDULED REDEMPTION		36,650	36,650	37,582	38,023		(1,373)		(1,373)		36,650				1,229	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		09/01/2012	SCHEDULED REDEMPTION		1,605	1,605	1,645	1,635		(30)		(30)		1,605				52	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		09/01/2012	SCHEDULED REDEMPTION		7,141	7,141	7,354	7,330		(189)		(189)		7,141				239	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		09/01/2012	SCHEDULED REDEMPTION		6,830	6,830	7,065	7,064		(234)		(234)		6,830				240	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2012	SCHEDULED REDEMPTION		13,017	13,017	13,464	13,509		(492)		(492)		13,017				471	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		09/01/2012	SCHEDULED REDEMPTION		552	552	573	577		(25)		(25)		552				20	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		09/01/2012	SCHEDULED REDEMPTION		11,490	11,490	11,782	11,774		(284)		(284)		11,490				376	03/01/2023	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414C-JX-7	FED NATL MTG ASSOC #962078		09/01/2012	SCHEDULED REDEMPTION		1,218	1,218	1,254	1,256		(38)		(38)		1,218				39	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		09/01/2012	SCHEDULED REDEMPTION		59,602	59,602	61,378	61,492		(1,890)		(1,890)		59,602				1,946	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		09/01/2012	SCHEDULED REDEMPTION		18,458	18,458	19,093	19,114		(655)		(655)		18,458				659	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		09/01/2012	SCHEDULED REDEMPTION		30,771	30,771	31,554	31,534		(763)		(763)		30,771				1,003	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		09/01/2012	SCHEDULED REDEMPTION		30,173	30,173	31,072	31,006		(833)		(833)		30,173				974	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		09/01/2012	SCHEDULED REDEMPTION		5,849	5,849	5,997	5,986		(138)		(138)		5,849				191	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		09/01/2012	SCHEDULED REDEMPTION		2,274	2,274	2,341	2,338		(64)		(64)		2,274				72	05/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		09/01/2012	SCHEDULED REDEMPTION		166,489	166,489	180,978	180,585		(14,097)		(14,097)		166,489				5,981	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		09/01/2012	SCHEDULED REDEMPTION		1,100	1,100	1,128	1,128		(28)		(28)		1,100				36	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		09/01/2012	SCHEDULED REDEMPTION		12,664	12,664	13,190	13,178		(514)		(514)		12,664				498	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		09/01/2012	SCHEDULED REDEMPTION		1,372	1,372	1,407	1,405		(33)		(33)		1,372				45	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		09/01/2012	SCHEDULED REDEMPTION		32,381	32,381	33,584	33,561		(1,180)		(1,180)		32,381				1,151	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		09/01/2012	SCHEDULED REDEMPTION		42,551	42,551	44,014	44,148		(1,597)		(1,597)		42,551				1,537	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		09/01/2012	SCHEDULED REDEMPTION		516	516	529	527		(11)		(11)		516				17	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		09/01/2012	SCHEDULED REDEMPTION		2,950	2,950	3,038	3,036		(86)		(86)		2,950				99	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		09/01/2012	SCHEDULED REDEMPTION		3,491	3,491	3,611	3,617		(125)		(125)		3,491				126	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		09/01/2012	SCHEDULED REDEMPTION		2,602	2,602	2,699	2,710		(108)		(108)		2,602				94	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		09/01/2012	SCHEDULED REDEMPTION		733	733	764	776		(43)		(43)		733				29	11/01/2022	1
31414H-F6-9	FED NATL MTG ASSOC #966489		09/01/2012	SCHEDULED REDEMPTION		16,844	16,844	17,470	17,538		(694)		(694)		16,844				611	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		09/01/2012	SCHEDULED REDEMPTION		938	938	962	962		(24)		(24)		938				29	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		09/01/2012	SCHEDULED REDEMPTION		3,064	3,064	3,169	3,174		(110)		(110)		3,064				106	03/01/2023	1
31414J-CD-3	FED NATL MTG ASSOC #967268		09/01/2012	SCHEDULED REDEMPTION		3,355	3,355	3,494	3,494		(139)		(139)		3,355				133	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		09/01/2012	SCHEDULED REDEMPTION		16,778	16,778	17,406	17,430		(652)		(652)		16,778				623	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		09/01/2012	SCHEDULED REDEMPTION		133	133	138	139		(6)		(6)		133				5	02/01/2023	1
31414K-TF-7	FED NATL MTG ASSOC #968650		09/01/2012	SCHEDULED REDEMPTION		1,366	1,366	1,424	1,442		(77)		(77)		1,366				54	01/01/2023	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		09/01/2012	SCHEDULED REDEMPTION		19,017	19,017	19,671	19,609		(592)		(592)		19,017				695	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		09/01/2012	SCHEDULED REDEMPTION		4,445	4,445	4,611	4,681		(237)		(237)		4,445				166	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2012	SCHEDULED REDEMPTION		24,215	24,215	25,121	25,600		(1,385)		(1,385)		24,215				875	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		09/01/2012	SCHEDULED REDEMPTION		16,870	16,870	17,450	17,410		(540)		(540)		16,870				622	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		09/01/2012	SCHEDULED REDEMPTION		5,317	5,317	5,452	5,429		(112)		(112)		5,317				162	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		09/01/2012	SCHEDULED REDEMPTION		28,168	28,168	29,064	29,046		(879)		(879)		28,168				923	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		09/01/2012	SCHEDULED REDEMPTION		18,213	18,213	18,676	18,658		(445)		(445)		18,213				572	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2012	SCHEDULED REDEMPTION		191,891	191,891	200,001	201,051		(9,160)		(9,160)		191,891				7,609	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		09/01/2012	SCHEDULED REDEMPTION		8,743	8,743	9,004	8,914		(170)		(170)		8,743				291	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		09/01/2012	SCHEDULED REDEMPTION		15,179	15,179	15,809	15,882		(702)		(702)		15,179				612	02/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2012	SCHEDULED REDEMPTION		34,659	34,659	35,540	35,554		(895)		(895)		34,659				1,129	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		09/01/2012	SCHEDULED REDEMPTION		2,765	2,765	2,863	2,878		(113)		(113)		2,765				98	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		09/01/2012	SCHEDULED REDEMPTION		256	256	266	277		(21)		(21)		256				9	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		09/01/2012	SCHEDULED REDEMPTION		859	859	884	895		(37)		(37)		859				28	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		09/01/2012	SCHEDULED REDEMPTION		475,662	475,662	493,945	495,608		(19,946)		(19,946)		475,662				15,303	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		09/01/2012	SCHEDULED REDEMPTION		1,203	1,203	1,234	1,237		(34)		(34)		1,203				40	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		09/01/2012	SCHEDULED REDEMPTION		14,482	14,482	14,850	14,854		(372)		(372)		14,482				464	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		09/01/2012	SCHEDULED REDEMPTION		67,466	67,466	69,181	69,307		(1,841)		(1,841)		67,466				2,253	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		09/01/2012	SCHEDULED REDEMPTION		5,463	5,463	5,602	5,643		(180)		(180)		5,463				178	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		09/01/2012	SCHEDULED REDEMPTION		46,651	46,651	48,042	48,287		(1,636)		(1,636)		46,651				1,532	05/01/2023	1
31414S-4K-6	FED NATL MTG ASSOC #975226		09/01/2012	SCHEDULED REDEMPTION		26,465	26,465	27,138	27,153		(688)		(688)		26,465				855	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		09/01/2012	SCHEDULED REDEMPTION		9,071	9,071	9,302	9,328		(257)		(257)		9,071				297	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		09/01/2012	SCHEDULED REDEMPTION		2,674	2,674	2,753	2,733		(59)		(59)		2,674				90	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		09/01/2012	SCHEDULED REDEMPTION		308	308	317	317		(9)		(9)		308				10	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		09/01/2012	SCHEDULED REDEMPTION		76,563	76,563	79,195	79,263		(2,700)		(2,700)		76,563				2,823	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		09/01/2012	SCHEDULED REDEMPTION		186,144	186,144	193,299	195,417		(9,272)		(9,272)		186,144				6,220	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		09/01/2012	SCHEDULED REDEMPTION		300,235	300,235	310,321	310,338		(10,103)		(10,103)		300,235				9,680	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		09/01/2012	SCHEDULED REDEMPTION		18,702	18,702	19,402	19,643		(941)		(941)		18,702				681	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		09/01/2012	SCHEDULED REDEMPTION		226,074	226,074	233,846	233,769		(7,695)		(7,695)		226,074				7,395	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		09/01/2012	SCHEDULED REDEMPTION		3,488	3,488	3,592	3,573		(85)		(85)		3,488				109	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		09/01/2012	SCHEDULED REDEMPTION		380,424	380,424	390,871	393,914		(13,490)		(13,490)		380,424				12,474	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		09/01/2012	SCHEDULED REDEMPTION		621,740	621,740	645,629	645,599		(23,860)		(23,860)		621,740				20,808	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		09/01/2012	SCHEDULED REDEMPTION		237	237	244	242		(6)		(6)		237				8	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		09/01/2012	SCHEDULED REDEMPTION		13,544	13,544	13,888	13,940		(396)		(396)		13,544				443	05/01/2023	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415A-WT-4	FED NATL MTG ASSOC #981358		09/01/2012	SCHEDULED REDEMPTION		3,295	3,295	3,393	3,422		(127)		(127)		3,295				107	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		09/01/2012	SCHEDULED REDEMPTION		424	424	435	435		(11)		(11)		424				14	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		09/01/2012	SCHEDULED REDEMPTION		369,848	369,848	380,005	380,482		(10,633)		(10,633)		369,848				11,958	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		09/01/2012	SCHEDULED REDEMPTION		491	491	506	506		(15)		(15)		491				16	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		09/01/2012	SCHEDULED REDEMPTION		30,842	30,842	31,903	32,042		(1,200)		(1,200)		30,842				1,132	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		09/01/2012	SCHEDULED REDEMPTION		769	769	789	792		(22)		(22)		769				26	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2012	SCHEDULED REDEMPTION		66,921	66,921	69,407	69,404		(2,483)		(2,483)		66,921				2,398	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		09/01/2012	SCHEDULED REDEMPTION		14,428	14,428	14,795	14,724		(296)		(296)		14,428				438	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		09/01/2012	SCHEDULED REDEMPTION		1,416	1,416	1,458	1,454		(38)		(38)		1,416				46	06/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		09/01/2012	SCHEDULED REDEMPTION		2,539	2,539	2,615	2,633		(94)		(94)		2,539				85	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		09/01/2012	SCHEDULED REDEMPTION		7,044	7,044	7,308	7,299		(255)		(255)		7,044				253	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		09/01/2012	SCHEDULED REDEMPTION		5,641	5,641	5,841	5,859		(218)		(218)		5,641				195	06/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2012	SCHEDULED REDEMPTION		11,913	11,913	12,358	12,348		(435)		(435)		11,913				438	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		09/01/2012	SCHEDULED REDEMPTION		3,681	3,681	3,791	3,803		(122)		(122)		3,681				115	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		09/01/2012	SCHEDULED REDEMPTION		9,372	9,372	9,695	9,812		(440)		(440)		9,372				334	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2012	SCHEDULED REDEMPTION		79,122	79,122	81,922	82,489		(3,366)		(3,366)		79,122				2,933	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2012	SCHEDULED REDEMPTION		85,444	85,444	87,140	87,101		(1,657)		(1,657)		85,444				3,009	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		09/01/2012	SCHEDULED REDEMPTION		6,346	6,346	6,584	6,679		(333)		(333)		6,346				232	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		09/01/2012	SCHEDULED REDEMPTION		29,068	29,068	29,807	29,993		(926)		(926)		29,068				946	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		09/01/2012	SCHEDULED REDEMPTION		22,010	22,010	22,666	22,886		(876)		(876)		22,010				716	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		09/01/2012	SCHEDULED REDEMPTION		23,063	23,063	23,750	23,937		(874)		(874)		23,063				746	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		09/01/2012	SCHEDULED REDEMPTION		2,561	2,561	2,657	2,668		(107)		(107)		2,561				92	06/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		09/01/2012	SCHEDULED REDEMPTION		4,840	4,840	4,984	4,975		(135)		(135)		4,840				162	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		09/01/2012	SCHEDULED REDEMPTION		30,132	30,132	30,898	30,773		(641)		(641)		30,132				1,010	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2012	SCHEDULED REDEMPTION		4,647	4,647	4,806	4,865		(218)		(218)		4,647				167	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		09/01/2012	SCHEDULED REDEMPTION		229,004	229,004	237,770	241,433		(12,429)		(12,429)		229,004				7,522	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		09/01/2012	SCHEDULED REDEMPTION		183	183	188	190		(7)		(7)		183				6	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		09/01/2012	SCHEDULED REDEMPTION		9,957	9,957	10,218	10,278		(322)		(322)		9,957				322	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		09/01/2012	SCHEDULED REDEMPTION		3,062	3,062	3,189	3,238		(176)		(176)		3,062				122	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		09/01/2012	SCHEDULED REDEMPTION		45,976	45,976	47,883	47,823		(1,847)		(1,847)		45,976				1,843	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		09/01/2012	SCHEDULED REDEMPTION		44,433	44,433	45,563	45,951		(1,519)		(1,519)		44,433				1,476	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		09/01/2012	SCHEDULED REDEMPTION		25,032	25,032	25,892	26,092		(1,060)		(1,060)		25,032				896	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2012	SCHEDULED REDEMPTION		270	270	278	276		(6)		(6)		270				9	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		09/01/2012	SCHEDULED REDEMPTION		84	84	87	87		(2)		(2)		84				3	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		09/01/2012	SCHEDULED REDEMPTION		2,124	2,124	2,203	2,200		(75)		(75)		2,124				77	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2012	SCHEDULED REDEMPTION		5,842	5,842	6,061	6,071		(228)		(228)		5,842				197	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		09/01/2012	SCHEDULED REDEMPTION		24,446	24,446	25,324	25,363		(917)		(917)		24,446				911	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		09/01/2012	SCHEDULED REDEMPTION		12,328	12,328	12,752	12,821		(493)		(493)		12,328				443	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		09/01/2012	SCHEDULED REDEMPTION		2,918	2,918	3,027	3,096		(178)		(178)		2,918				99	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		09/01/2012	SCHEDULED REDEMPTION		37,754	37,754	39,090	39,335		(1,581)		(1,581)		37,754				1,372	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2012	SCHEDULED REDEMPTION		74,093	74,093	76,793	76,631		(2,539)		(2,539)		74,093				2,627	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		09/01/2012	SCHEDULED REDEMPTION		2,089	2,089	2,176	2,194		(105)		(105)		2,089				81	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2012	SCHEDULED REDEMPTION		49,645	49,645	51,503	52,490		(2,844)		(2,844)		49,645				1,792	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		09/01/2012	SCHEDULED REDEMPTION		8,242	8,242	8,488	8,527		(285)		(285)		8,242				274	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2012	SCHEDULED REDEMPTION		49,837	49,837	51,630	52,456		(2,619)		(2,619)		49,837				1,763	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		09/01/2012	SCHEDULED REDEMPTION		12,653	12,653	13,105	13,420		(767)		(767)		12,653				462	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		09/01/2012	SCHEDULED REDEMPTION		526	526	539	543		(17)		(17)		526				13	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		09/01/2012	SCHEDULED REDEMPTION		3,815	3,815	3,974	3,943		(128)		(128)		3,815				152	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		09/01/2012	SCHEDULED REDEMPTION		93,889	93,889	97,230	99,445		(5,556)		(5,556)		93,889				3,331	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		09/01/2012	SCHEDULED REDEMPTION		694,431	694,431	719,604	733,250		(38,819)		(38,819)		694,431				22,751	12/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2012	SCHEDULED REDEMPTION		147,288	147,288	153,398	154,369		(7,081)		(7,081)		147,288				5,839	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2012	SCHEDULED REDEMPTION		141,969	141,969	147,969	149,119		(7,150)		(7,150)		141,969				5,624	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		09/01/2012	SCHEDULED REDEMPTION		21,585	21,585	22,134	22,140		(555)		(555)		21,585				707	12/01/2022	1
31416B-7J-1	FED NATL MTG ASSOC #995597		09/01/2012	SCHEDULED REDEMPTION		1,194	1,194	1,245	1,254		(60)		(60)		1,194				48	03/01/2024	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		09/01/2012	SCHEDULED REDEMPTION		7,993	7,993	8,268	8,346		(353)		(353)		7,993				298	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		09/01/2012	SCHEDULED REDEMPTION		16,052	16,052	16,563	16,621		(569)		(569)		16,052				538	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		09/01/2012	SCHEDULED REDEMPTION		34,478	34,478	35,696	35,839		(1,361)		(1,361)		34,478				1,288	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		09/01/2012	SCHEDULED REDEMPTION		340,709	340,709	351,556	349,965		(9,255)		(9,255)		340,709				10,773	08/01/2024	1
31417B-RP-4	FED NATL MTG ASSOC #AB4993		09/01/2012	SCHEDULED REDEMPTION		239,716	239,716	246,430			(6,714)		(6,714)		239,716				1,864	04/01/2027	1

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417B-Y4-3	FED NATL MTG ASSOC #AB5230		09/01/2012	SCHEDULED REDEMPTION		296,884	296,884	305,141			(8,257)		(8,257)		296,884				2,355	05/01/2027	1
31417B-Y7-6	FED NATL MTG ASSOC #AB5233		09/01/2012	SCHEDULED REDEMPTION		231,906	231,906	238,365			(6,459)		(6,459)		231,906				1,831	05/01/2027	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2012	SCHEDULED REDEMPTION		443,662	443,662	464,182			(20,519)		(20,519)		443,662				4,296	05/01/2027	1
31417C-BM-6	FED NATL MTG ASSOC #AB5443		09/01/2012	SCHEDULED REDEMPTION		241,839	241,839	249,434			(7,595)		(7,595)		241,839				1,392	06/01/2027	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		09/01/2012	SCHEDULED REDEMPTION		16,351	16,351	16,872	16,735		(384)		(384)		16,351				533	07/01/2024	1
3138E5-GG-7	FED NATL MTG ASSOC #AK1098		09/01/2012	SCHEDULED REDEMPTION		419,352	419,352	444,317			(24,965)		(24,965)		419,352				4,045	02/01/2027	1
3138E7-HS-6	FED NATL MTG ASSOC #AK2940		09/01/2012	SCHEDULED REDEMPTION		627,807	627,807	656,573			(28,766)		(28,766)		627,807				6,106	04/01/2027	1
3138E7-KE-3	FED NATL MTG ASSOC #AK2992		09/01/2012	SCHEDULED REDEMPTION		146,616	146,616	153,357			(6,741)		(6,741)		146,616				1,339	05/01/2027	1
3138EC-P7-2	FED NATL MTG ASSOC #AK7645		09/01/2012	SCHEDULED REDEMPTION		291,688	291,688	299,812			(8,124)		(8,124)		291,688				2,333	03/01/2027	1
3138EE-Z5-1	FED NATL MTG ASSOC #AK9763		09/01/2012	SCHEDULED REDEMPTION		208,302	208,302	217,944			(9,642)		(9,642)		208,302				1,913	05/01/2027	1
3138EG-5D-2	FED NATL MTG ASSOC #AL0843		09/01/2012	SCHEDULED REDEMPTION		692,953	692,953	731,065			(38,112)		(38,112)		692,953				7,512	10/01/2026	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2012	SCHEDULED REDEMPTION		341,093	341,093	356,776			(15,682)		(15,682)		341,093				3,143	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2012	SCHEDULED REDEMPTION		252,350	252,350	263,953			(11,602)		(11,602)		252,350				2,253	06/01/2027	1
3138LV-WT-6	FED NATL MTG ASSOC #AO5157		09/01/2012	SCHEDULED REDEMPTION		146,889	146,889	151,434			(4,544)		(4,544)		146,889				816	06/01/2027	1
3138LW-A6-8	FED NATL MTG ASSOC #AO5428		09/01/2012	SCHEDULED REDEMPTION		177,222	177,222	182,192			(4,971)		(4,971)		177,222				1,351	06/01/2027	1
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		09/01/2012	SCHEDULED REDEMPTION		1,085,870	1,085,870	1,144,229	1,141,646		(55,777)		(55,777)		1,085,870				31,390	12/01/2019	1
31418A-EK-0	FED NATL MTG ASSOC #MA1037		09/01/2012	SCHEDULED REDEMPTION		157,257	157,257	162,823			(5,565)		(5,565)		157,257				1,508	04/01/2032	1
31418A-FX-1	FED NATL MTG ASSOC #MA1081		09/01/2012	SCHEDULED REDEMPTION		156,009	156,009	160,836			(4,827)		(4,827)		156,009				878	06/01/2027	1
31418A-FZ-6	FED NATL MTG ASSOC #MA1083		09/01/2012	SCHEDULED REDEMPTION		88,982	88,982	92,277			(3,295)		(3,295)		88,982				845	06/01/2032	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2012	SCHEDULED REDEMPTION		64,328	64,328	67,846			(3,518)		(3,518)		64,328				710	06/01/2032	1
31393V-P9-6	FHR 2628 LE		09/01/2012	SCHEDULED REDEMPTION		12,782	12,782	11,981	12,442		341		341		12,782				299	06/15/2033	1
31394T-TV-7	FHR 2764 JA		09/01/2012	SCHEDULED REDEMPTION		649,623	649,623	615,924	634,908		14,715		14,715		649,623				21,359	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ		09/01/2012	SCHEDULED REDEMPTION		123,802	123,802	130,483	130,270		(6,468)		(6,468)		123,802				3,129	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP		09/01/2012	SCHEDULED REDEMPTION		146,812	146,812	149,335	150,119		(3,307)		(3,307)		146,812				5,392	11/25/2032	1
31398S-UR-2	FNR 2010-145 MA		09/01/2012	SCHEDULED REDEMPTION		1,091,601	1,091,601	1,089,305	1,089,419		2,182		2,182		1,091,601				15,826	12/25/2020	1
31397Q-ZP-6	FNR 2011-17 KA		09/01/2012	SCHEDULED REDEMPTION		183,673	183,673	196,268	196,029		(12,356)		(12,356)		183,673				5,304	03/25/2041	1
38377W-EP-5	GNR 1175G GA		09/01/2012	SCHEDULED REDEMPTION		52,982	52,982	56,618	56,509		(3,527)		(3,527)		52,982				1,534	05/20/2040	1
383742-8E-6	GNR 2008-54 DC		09/01/2012	SCHEDULED REDEMPTION		138,859	138,859	144,634	144,156		(5,297)		(5,297)		138,859				4,676	01/16/2035	1
38375D-F2-9	GNR 2008-94 JB		09/01/2012	SCHEDULED REDEMPTION		95,457	95,457	106,704	106,506		(11,048)		(11,048)		95,457				3,451	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG		09/01/2012	SCHEDULED REDEMPTION		82,535	82,535	88,884	88,759		(6,224)		(6,224)		82,535				2,383	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA		09/01/2012	SCHEDULED REDEMPTION		177,485	177,485	190,756	190,439		(12,954)		(12,954)		177,485				5,423	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK		09/01/2012	SCHEDULED REDEMPTION		224,878	224,878	241,916	241,328		(16,450)		(16,450)		224,878				5,683	04/16/2041	1
050589-JK-7	AUBURN UNIV AL GEN FEE REVENUE - 2012 SE		09/13/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,746,712	3,235,000	3,793,555			(62,588)		(62,588)		3,730,967		15,745	15,745	76,831	06/01/2016	1FE
050589-JN-1	AUBURN UNIV AL GEN FEE REVENUE - 2012 SE		09/20/2012	HUTCHINSON SHOCKEY ERLEY & CO.		1,820,937	1,485,000	1,828,302			(22,427)		(22,427)		1,805,876		15,061	15,061	36,713	06/01/2019	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2012	CALLED @ 100.00000000		190,000	190,000	185,666	186,177		49		49		186,225		3,775	3,775	17,100	02/01/2029	2
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A		08/10/2012	Various		159,420	145,000	60,961	116,851		12,795		12,795		73,193		86,228	86,228		05/01/2038	6
472682-LZ-4	JEFFERSON CNTY AL SWR WRTS 02 B REF		08/01/2012	CALLED @ 100.00000000		13,930,000	13,930,000	13,818,524	13,920,136		9,864		9,864		13,930,000				696,500	02/01/2041	1FE
472682-KU-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT		08/01/2012	CALLED @ 100.00000000		6,145,000	6,145,000	6,128,101	6,143,495		1,505		1,505		6,145,000				307,250	02/01/2042	1FE
472682-MB-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT		08/01/2012	CALLED @ 100.00000000		11,605,000	11,605,000	11,406,691	11,587,442		17,558		17,558		11,605,000				580,250	02/01/2038	1FE
472682-MK-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT		08/01/2012	CALLED @ 100.00000000		47,525,000	47,525,000	46,712,883	47,453,096		71,904		71,904		47,525,000				2,376,250	02/01/2038	1FE
040660-FA-5	ARIZONA STATE UNIV COP UNIV PROJ 2002		07/01/2012	CALLED @ 100.00000000		715,000	715,000	725,832	715,803		(803)		(803)		715,000				35,750	07/01/2020	1FE
76716N-AR-5	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO		07/01/2012	MATURED		3,300,000	3,300,000	3,376,692	3,304,660		(4,660)		(4,660)		3,300,000				165,000	07/01/2012	1FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2012	SCHEDULED REDEMPTION		170,000	170,000	132,340	141,160	27,463	1,377		28,841		170,000				10,200	07/01/2030	3
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2012	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						85,000				3,931	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2012	CALLED @ 100.00000000		435,000	435,000	435,000	435,000						435,000				20,445	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2012	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,250	07/01/2022	1FE
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		07/01/2012	CALLED @ 100.00000000		395,000	395,000	395,000	395,000						395,000				22,515	07/01/2028	1FE
219672-EL-2	CORONA CA COP CLEARWTR COGEN 2003		08/13/2012	PRE-REFUNDING		2,410,000	2,410,000	2,398,350	2,376,639		1,913		1,913		2,378,552		31,448	31,448	114,475	09/01/2020	2FE
219672-ER-9	CORONA CA COP CLEARWTR COGEN 2003		08/13/2012	PRE-REFUNDING		2,945,709	2,960,000	2,942,210	2,945,406		296		296		2,945,702		7	7	140,600	09/01/2031	2FE
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2012	CALLED @ 100.00000000		295,000	295,000	295,000	(105,000)	400,000			400,000		295,000				22,125	09/01/2030	6*
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2012	Various		905,000	905,000	890,077	919,171		3,929		3,929		923,100		(18,100)	(18,100)	70,415	09/01/2014	1
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2012	CALLED @ 102.00		1,585,000	1,585,000	1,547,974	1,578,463		6,537		6,537		1,585,000				134,725	09/01/2017	1
655534-BD-6	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2012	CALLED @ 102.00		1,000,000	1,000,000	1,115,870	1,030,169		(10,169)		(10,169)		1,020,000		(20,000)	(20,000)	87,500	09/01/2022	1
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2012	CALLED @ 102.00		22,615,000	22,615,000	22,615,000	22,999,399		67,901		67,901		23,067,300		(452,300)	(452,300)	2,035,350	09/01/2033	1
724568-HU-7	PITTSBURG CA REDEV TAX LOS MEDANOS 03A		09/10/2012	J. P. MORGAN SECURITIES, INC.		3,429,750	3,400,000	3,450,296	3,408,261		(3,582)		(3,582)		3,404,679		25,071	25,071	180,342	08/01/2024	1FE
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2012	CALLED @ 100.00000000		110,000	110,000	110,000	77,077	32,923			32,923		110,000				6,600	09/01/2035	5

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2012	CALLED @ 100.00000000		195,000	195,000	195,000	148,132	46,868			46,868		195,000				17,550	09/01/2035	5
794872-CY-5	SALINAS CA COP MONTEREY STR PKG 04A		09/12/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		846,161	825,000	842,020	828,517		(1,467)		(1,467)		827,050		19,111	19,111	43,083	09/01/2028	1FE
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B		07/01/2012	CALLED @ 100.00000000		50,000	50,000	48,294	48,553		35		35		48,589		1,411	1,411	2,375	07/01/2037	1FE
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2012	MATURED		135,000	135,000	135,000	135,000						135,000				11,340	09/02/2012	4
249181-3P-1	DENVER CO ARPT SYS REV SER 2006 A		08/15/2012	PRE-REFUNDING		13,195,392	12,870,000	13,565,624	13,238,950		(42,964)		(42,964)		13,195,986		(594)	(594)	482,625	11/15/2021	1FE
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B		07/12/2012	CALLED @ 100.00000000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				79,000	11/15/2028	1FE
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		4,603,500	4,650,000	4,125,713	4,179,873		12,531		12,531		4,192,404		411,096	411,096	50,534	06/01/2034	1FE
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		2,623,500	2,650,000	2,344,853	2,376,348		7,302		7,302		2,383,650		239,850	239,850	27,240	06/01/2034	1FE
207784-AT-6	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		4,455,000	4,500,000	3,980,250	4,014,255		7,866		7,866		4,022,122		432,878	432,878	42,780	06/01/2046	1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		07/01/2012	CALLED @ 100.00000000		255,000	255,000	255,000	255,000						255,000				12,368	07/01/2032	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2012	CALLED @ 100.00000000		640,000	640,000	643,846	642,414		(194)		(194)		642,220		(2,220)	(2,220)	32,000	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2012	CALLED @ 100.00000000		240,000	240,000	240,000	240,000						240,000				12,360	07/01/2028	1FE
115065-LY-8	BROWARD CNTY FL SCH BRD COP 2004 A		07/01/2012	MATURED		1,710,000	1,710,000	1,799,348	1,718,377		(8,377)		(8,377)		1,710,000				85,500	07/01/2012	1FE
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2012	CALLED @ 100.00000000		15,000	15,000	14,637	14,723		15		15		14,738		262	262	675	09/01/2021	2FE
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2012	CALLED @ 100.00000000		10,000	10,000	8,828	9,038		45		45		9,082		918	918	450	09/01/2022	2FE
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2012	CALLED @ 100.00000000		10,000	10,000	9,638	9,708		13		13		9,720		280	280	450	09/01/2023	2FE
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2012	CALLED @ 100.00000000		15,000	15,000	12,966	13,267		63		63		13,330		1,670	1,670	675	09/01/2024	2FE
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2012	CALLED @ 100.00000000		20,000	20,000	19,622	19,683		11		11		19,694		306	306	950	09/01/2025	2FE
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2012	CALLED @ 100.00000000		20,000	20,000	19,513	19,585		13		13		19,598		402	402	950	09/01/2026	2FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2012	CALLED @ 100.00000000		15,000	15,000	14,651	14,759		10		10		14,770		230	230	630	07/01/2021	2FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2012	CALLED @ 101.00000000		15,000	15,000	15,000	15,000						15,000				1,043	07/01/2020	1
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		07/01/2012	CALLED @ 100.00000000		40,000	40,000	39,800	39,835		8		8		39,844		156	156	1,880	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2012	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				6,000	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2012	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				780	07/01/2028	1FE
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2012	MATURED		365,000	365,000	388,196	368,485		(3,485)		(3,485)		365,000				21,900	07/01/2012	1
46613C-CM-5	JEA FL ELEC SYS SUBORDINATE 2002 D		08/24/2012	CALLED @ 100.00		1,495,000	1,495,000	1,474,055	1,476,977		269		269		1,477,246		17,754	17,754	28,950	10/01/2037	1FE
46613Q-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07		08/08/2012	CALLED @ 100.00		15,285,000	15,285,000	13,332,582	13,478,362		33,841		33,841		13,512,203		1,772,797	1,772,797	586,562	10/01/2032	1FE
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A		08/01/2012	CALLED @ 101.00000000		55,000	55,000	60,785	55,961		(411)		(411)		55,550		(550)	(550)	3,438	08/01/2014	1FE
696550-JK-9	PALM BEACH CNTY FL SCH BRD COP 02C		08/01/2012	CALLED @ 100.00000000		2,635,000	2,635,000	2,637,635	2,635,190		(190)		(190)		2,635,000				131,750	08/01/2020	1FE
698148-AS-2	PANAMA CITY BEACH FL FRONT BCH RD 06		09/27/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,836,428	2,605,000	2,611,174	2,608,285		(466)		(466)		2,607,818		228,610	228,610	107,782	11/01/2024	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		09/01/2012	CALLED @ 100.00		1,355,000	1,355,000	1,355,000	1,355,000						1,355,000				61,913	01/01/2016	2FE
889560-AE-8	TOLOMATO FL CMNTY DEV SPL ASSMT 2007		09/06/2012	EXCHANGE		4,188,987	8,000,000	3,404,395	3,413,360		240,755		240,755		3,540,183		648,805	648,805		05/01/2040	6
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		07/01/2012	CALLED @ 100.00000000		70,000	70,000	65,278	66,670		86		86		66,756		3,244	3,244	2,013	07/01/2030	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2012	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,125	01/01/2014	1FE
167592-QG-2	CHICAGO IL OHARE INTL ARPT GEN 2ND 99		09/12/2012	CALLED @ 100.00		13,700,000	13,700,000	13,521,900	13,576,434		15,253		15,253		13,591,687		108,313	108,313	902,107	01/01/2017	1FE
167592-WD-2	CHICAGO IL OHARE INTL ARPT GEN 3RD 02 A		09/12/2012	CALLED @ 100.00		9,820,000	9,820,000	9,555,744	9,644,077		21,500		21,500		9,665,578		154,422	154,422	676,012	01/01/2017	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2012	CALLED @ 100.00000000		1,035,000	1,035,000	1,035,000	1,035,000						1,035,000				77,108	07/01/2019	2
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		08/01/2012	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				2,970	08/01/2021	1FE
455066-DL-1	INDIANA ST OFFICE BLDG NEW CASTLE 02A		07/01/2012	CALLED @ 100.00000000		6,440,000	6,440,000	6,629,658	6,451,634		(11,634)		(11,634)		6,440,000				322,000	07/01/2014	1FE
455066-DM-9	INDIANA ST OFFICE BLDG NEW CASTLE 02A		07/01/2012	CALLED @ 100.00000000		7,285,000	7,285,000	7,440,753	7,294,737		(9,737)		(9,737)		7,285,000				364,250	07/01/2015	1FE
455167-SX-5	INDIANA UNIV STUDENT FEE SER I		08/01/2012	MATURED		3,985,000	3,985,000	1,143,775	3,842,262		142,738		142,738		3,985,000					08/01/2012	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2012	CALLED @ 100.00000000		435,000	435,000	435,000	413,889	21,111			21,111		435,000				23,925	01/15/2021	3
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W		07/09/2012	CALLED @ 100.00000000		430,000	430,000	444,253	430,000						430,000				16,603	10/01/2013	2FE
914367-BL-0	UNIVERSITY OF KS HOSP AUTH KU HLTH 02		09/01/2012	CALLED @ 100.00000000		2,650,000	2,650,000	2,895,867	2,682,006		(32,006)		(32,006)		2,650,000				149,063	09/01/2027	1FE
665306-KP-0	NORTHERN KY WTR DIST REVENUE - REF 2012		09/27/2012	SOUTHWEST SECURITIES, INC.		505,876	400,000	485,664			(2,540)		(2,540)		483,124		22,752	22,752	5,611	02/01/2021	1FE
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		08/01/2012	JEFFERIES & COMPANY, INC.		10,614,561	9,950,000	9,850,500	9,864,399		2,334		2,334		9,866,732		747,828	747,828	367,935	12/01/2034	4
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A		07/01/2012	CALLED @ 100.00000000		3,710,000	3,710,000	3,635,206	3,702,716		7,284		7,284		3,710,000				190,138	07/01/2027	1
546475-NK-6	LOUISIANA ST GAS & FUELS TAX REV REF - 2		09/26/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		618,720	500,000	612,650			(5,314)		(5,314)		607,336		11,384	11,384	8,611	05/01/2019	1FE
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A		07/30/2012	CALLED @ 100.00		5,160,000	5,160,000	5,149,680	5,152,037		190		190		5,152,227		7,773	7,773	285,753	07/01/2032	1FE
56052E-ZC-5	MAINE HSG AUTH MTG PUR 2007 SER C		08/10/2012	CALLED @ 100.00		4,900,000	4,900,000	4,780,783	4,808,257		4,956		4,956		4,813,212		86,788	86,788	182,151	11/15/2022	1FE
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A		09/20/2012	M&T INVESTMENT BANKING GROUP		3,177,866	2,910,000	2,923,415	2,916,976		(1,047)		(1,047)		2,915,929		261,937	261,937	161,505	01/01/2022	2FE
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		09/08/2012	CALLED @ 100.00		305,000	305,000	302,575	303,218		61		61		303,279		1,721	1,721	20,621	07/01/2027	1FE
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A		08/10/2012	CALLED @ 100.00		900,000	900,000	762,753	805,108		3,499		3,499		808,607		91,393	91,393	49,875	07/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
575765-ZN-5	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM		08/03/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		433,444	400,000	438,728			(8,422)		(8,422)		430,306		3,138	3,138	10,667	07/01/2014	1FE
594913-AN-5	MICHIGAN ST COP HSE REPRENTATIVES 98		08/15/2012	MATURED		2,065,000	2,065,000	2,199,266	2,075,003		(10,003)		(10,003)		2,065,000				108,413	08/15/2012	1
59465H-RA-6	MICHIGAN ST HOSP FIN AUTH REF-MCLAREN HE		09/27/2012	SEIBERT BRANFORD		5,570,715	4,605,000	5,405,303			(18,160)		(18,160)		5,387,143		183,571	183,571	52,446	06/01/2021	1FE
59465E-Z7-1	MICHIGAN ST HOSP FIN CRITTENTON MED 02A		09/27/2012	CITIGROUP GLOBAL MARKETS		5,337,338	5,225,000	5,120,187	5,163,843		4,570		4,570		5,168,413		168,925	168,925	312,121	03/01/2022	2FE
59465E-Z8-9	MICHIGAN ST HOSP FIN CRITTENTON MED 02A		09/27/2012	CITIGROUP GLOBAL MARKETS		3,391,380	3,320,000	3,244,038	3,264,543		2,158		2,158		3,266,701		124,679	124,679	202,831	03/01/2027	2FE
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2012	CALLED @ 100.00000000		660,000	660,000	675,682	662,301		(919)		(919)		661,383		(1,383)	(1,383)	35,475	08/15/2014	1
944514-FF-0	WAYNE CNTY MI DETROIT MET ARPT 07 JR		09/27/2012	CITIGROUP GLOBAL MARKETS		6,835,750	6,250,000	6,361,563	6,323,086		(8,213)		(8,213)		6,314,873		520,877	520,877	261,285	12/01/2024	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/01/2012	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				5,000	07/01/2023	1FE
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		07/01/2012	CALLED @ 100.00000000		270,000	270,000	276,426	270,000						270,000				13,500	07/01/2013	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2012	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				3,000	09/01/2023	1FE
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		09/27/2012	Various		4,671,011	4,175,000	4,181,513	4,178,471		(502)		(502)		4,177,969		493,042	493,042	71,928	10/01/2025	1FE
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		09/01/2012	CALLED @ 100.00		60,000	60,000	60,000	60,000						60,000				2,903	06/01/2029	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2012	MATURED		315,000	315,000	315,000	315,000						315,000				19,215	09/01/2012	1
145810-CA-3	CARSON CITY NV HOSP CARSON-TAHOE 02		09/01/2012	CALLED @ 101.00		3,160,000	3,160,000	3,103,529	3,176,050		15,550		15,550		3,191,600		(31,600)	(31,600)	210,140	09/01/2022	1
181006-CT-2	CLARK CNTY NV MCCARRAN INTL PFC 98A		08/01/2012	CALLED @ 100.00		4,475,000	4,475,000	4,400,581	4,427,117		2,506		2,506		4,429,624		45,376	45,376	230,276	07/01/2022	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2012	CALLED @ 103.00000000		25,000	25,000	26,044	25,644		(67)		(67)		25,576		(576)	(576)	2,000	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2012	CALLED @ 103.00000000		20,000	20,000	19,960	19,914		6		6		19,920		80	80	1,600	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2012	CALLED @ 103.00000000		20,000	20,000	19,659	19,676		19		19		19,695		305	305	1,600	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2012	CALLED @ 103.00000000		15,000	15,000	14,097	14,206		35		35		14,241		759	759	1,200	03/01/2023	1FE
846562-AB-2	SPARKS NV TOURISM IMPT DIST 1 SR 08A		08/02/2012	JEFFERIES & COMPANY, INC.		17,425,000	17,000,000	16,318,260	14,376,560	2,022,428	16,051		2,038,479		16,415,039		1,009,961	1,009,961	739,500	06/15/2028	4FE
914659-BM-8	UNIVERSITY & CMNTY CLG SYS OF NV 02A		08/20/2012	CALLED @ 100.0		3,385,000	3,385,000	3,385,000							3,385,000				116,275	07/01/2031	1FE
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B		08/15/2012	CALLED @ 100.00000000		240,000	240,000	240,554	240,043		(43)		(43)		240,000				12,000	08/15/2021	1FE
64579F-RV-7	NEW JERSEY HLTH ATLANTIC CITY MED 02		07/01/2012	CALLED @ 100.00000000		2,690,000	2,690,000	2,657,964	2,686,302		3,698		3,698		2,690,000				154,675	07/01/2025	1FE
592598-7S-9	METRO NY TRANSN AUTH TRAN FAC REV 98C		07/01/2012	CALLED @ 100.00000000		2,665,000	2,665,000	2,638,133	2,663,206		1,794		1,794		2,665,000				136,581	07/01/2013	1FE
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA		09/27/2012	Various		6,735,120	6,000,000	6,059,940	6,036,997		(4,580)		(4,580)		6,032,418		702,702	702,702	227,208	06/15/2033	1FE
64986A-U5-8	NEW YORK ST ENVRNMNTL FACS CORP ST CLEAN		09/26/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		13,690,548	10,870,000	13,740,984			(112,427)		(112,427)		13,628,557		61,990	61,990	182,676	06/15/2020	1FE
64986A-U6-6	NEW YORK ST ENVRNMNTL FACS CORP ST CLEAN		09/28/2012	WELLS FARGO BROKERAGE SERVICES		3,841,140	3,000,000	3,820,440			(28,554)		(28,554)		3,791,886		49,254	49,254	51,250	06/15/2021	1FE
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145		07/23/2012	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				831	10/01/2037	1FE
650014-KP-7	NEW YORK ST TWY AUTH SECOND GEN HWY & BR		09/27/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		528,399	450,000	504,239	501,030		(6,881)		(6,881)		494,148		34,251	34,251	11,313	04/01/2022	1FE
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2012	CALLED @ 100.00000000		640,000	640,000	640,000	610,989	29,011			29,011		640,000				43,200	07/01/2029	3
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002		09/01/2012	CALLED @ 101.00		250,000	250,000	276,278	254,487		(1,987)		(1,987)		252,500		(2,500)	(2,500)	15,000	09/01/2013	1FE
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2012	CALLED @ 100.00000000		6,015,000	6,015,000	6,087,661	6,020,995		(3,666)		(3,666)		6,017,329		(2,329)	(2,329)	216,540	06/30/2013	1FE
273793-CN-7	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2012	MATURED		85,000	85,000	85,000	85,000						85,000				5,419	07/01/2012	1
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05		09/20/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,752	100,000	100,321	100,140		(24)		(24)		100,115		10,637	10,637	3,675	12/01/2022	1FE
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		09/20/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,281,363	4,705,000	4,903,128	4,808,792		(18,134)		(18,134)		4,790,659		490,704	490,704	192,121	12/01/2023	1FE
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2012	CALLED @ 100.00		765,000	765,000	765,000	765,000						765,000				50,490	07/01/2014	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		07/01/2012	CALLED @ 100.00000000		225,000	225,000	225,767	225,447		(45)		(45)		225,402		(402)	(402)	11,250	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		07/01/2012	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				4,703	07/01/2026	1FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		08/23/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,087,226	2,000,000	2,002,560	2,001,340		(208)		(208)		2,001,131		86,095	86,095	70,382	12/01/2032	1FE
584633-AG-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 02A		08/15/2012	CALLED @ 100.00000000		5,000,000	5,000,000	4,928,000	4,992,896		7,104		7,104		5,000,000				325,000	08/15/2032	1FE
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		07/01/2012	CALLED @ 100.00000000		95,000	95,000	95,540	95,240		(32)		(32)		95,208		(208)	(208)	4,655	07/01/2021	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		07/01/2012	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				6,000	07/01/2027	1FE
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02		07/01/2012	CALLED @ 101.00		7,700,000	7,700,000	7,419,720	7,497,176		5,174		5,174		7,502,350		197,650	197,650	471,625	07/01/2027	1FE
499746-TR-6	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		09/19/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		370,914	300,000	360,486			(3,090)		(3,090)		357,396		13,518	13,518	5,903	07/01/2019	1FE
821692-RJ-1	SHELBY CNTY TN HLTH METHODIST HLTH 02		09/01/2012	CALLED @ 100.00000000		12,050,000	12,050,000	11,910,301	12,035,274		14,726		14,726		12,050,000				783,250	09/01/2026	1FE
821692-RR-3	SHELBY CNTY TN HLTH METHODIST HLTH 02		09/01/2012	CALLED @ 100.00000000		20,625,000	20,625,000	20,385,889	20,599,795		25,205		25,205		20,625,000				1,340,625	09/01/2026	1FE
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/01/2012	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						70,000				3,500	07/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/01/2012	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,805	07/01/2028	1FE
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2012	Various		11,780,000	11,780,000	11,780,000	11,977,128		38,472		38,472		12,015,600		(235,600)	(235,600)	1,085,150	09/01/2037	1
088563-TB-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		08/01/2012	CALLED @ 100.0		735,000	735,000	715,730	719,944		543		543		720,487		14,513	14,513	27,563	05/01/2026	1FE
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		09/27/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,809,239	1,650,000	1,454,079	1,482,498		6,519		6,519		1,489,016		320,223	320,223	68,144	05/01/2025	1FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		08/10/2012	CALLED @ 100.00000000		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				64,918	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		09/04/2012	CALLED @ 100.00000000		300,000	300,000	272,865	275,101		474		474		275,575		24,425	24,425	2,706	07/01/2038	1FE
220245-HL-1	CORPUS CHRISTI TX UTIL SYS 2002 REF		07/15/2012	CALLED @ 100.00000000		865,000	865,000	918,673	868,552		(3,552)		(3,552)		865,000				43,250	07/15/2016	1FE
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2012	CALLED @ 100.00000000		205,000	205,000	202,532	204,400		138		138		204,539		461	461	11,788	09/01/2016	1FE
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07		09/25/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,051,765	4,450,000	4,204,583	4,237,970		7,380		7,380		4,245,350		806,415	806,415	198,381	10/01/2026	1FE
44237N-CZ-3	HOUSTON TX CONV OCCUPANCY 01B TERM		08/27/2012	CALLED @ 100.00000000		2,750,000	2,750,000	2,687,795	2,699,433		1,076		1,076		2,700,509		49,491	49,491	142,771	09/01/2033	1FE
662823-CJ-0	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2012	CALLED @ 100.00000000		930,000	930,000	930,000	930,000						930,000				51,150	09/01/2018	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2012	CALLED @ 100.00000000		30,000	30,000	29,850			29,966		(4)		29,963		37	37	1,860	09/01/2016	6*
880591-EN-8	TENN VALLEY AUTHORITY		09/12/2012	HSBC SECURITIES, INC.		9,836,900	10,000,000	9,912,200			752		752		9,912,952		(76,052)	(76,052)	17,708	08/15/2022	1
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2012	CALLED @ 100.00000000		1,425,000	1,425,000	1,474,205	1,425,000						1,425,000				87,638	07/01/2014	1
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2012	CALLED @ 100.00000000		55,000	55,000	55,055	55,024		(3)		(3)		55,021		(21)	(21)	2,681	07/01/2023	1FE
95640E-EQ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		345,000	345,000	358,862	345,981		(981)		(981)		345,000				17,250	08/01/2014	2FE
95640E-ER-2	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		1,415,000	1,415,000	1,459,091	1,418,138		(3,138)		(3,138)		1,415,000				70,750	08/01/2015	2FE
95640E-ES-0	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		1,485,000	1,485,000	1,519,214	1,487,446		(2,446)		(2,446)		1,485,000				74,250	08/01/2016	2FE
95640E-ET-8	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		1,555,000	1,555,000	1,578,341	1,556,677		(1,677)		(1,677)		1,555,000				77,750	08/01/2017	2FE
95640E-EU-5	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		1,635,000	1,635,000	1,646,527	1,635,832		(832)		(832)		1,635,000				81,750	08/01/2018	2FE
95640E-EV-3	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		1,715,000	1,715,000	1,715,000	1,715,000						1,715,000				85,750	08/01/2019	2FE
95640E-EZ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A		08/01/2012	CALLED @ 100.00000000		2,000,000	2,000,000	2,038,680	2,002,836		(2,836)		(2,836)		2,000,000				110,000	08/01/2027	2FE
735389-SB-5	PORT OF SEATTLE WA REVENUE REF-AMT- 2012		08/08/2012	SEIBERT BRANFORD		3,569,323	3,135,000	3,482,013			(25,488)		(25,488)		3,456,526		112,797	112,797	51,902	08/01/2017	1FE
735388-6K-1	PORT OF SEATTLE WA SUB LIEN 1999 B RMKT		09/01/2012	MATURED		2,225,000	2,225,000	2,394,768	2,251,228		(26,228)		(26,228)		2,225,000				122,375	09/01/2012	1FE
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/27/2012	M&T INVESTMENT BANKING GROUP		1,606,822	1,520,000	1,646,616	1,557,847		(9,637)		(9,637)		1,548,210		58,612	58,612	69,878	11/01/2015	1FE
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/27/2012	M&T INVESTMENT BANKING GROUP		2,161,810	2,045,000	2,196,412	2,090,425		(11,555)		(11,555)		2,078,871		82,940	82,940	94,013	11/01/2016	1FE
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/27/2012	M&T INVESTMENT BANKING GROUP		422,548	400,000	425,952	407,814		(1,986)		(1,986)		405,829		16,719	16,719	18,389	11/01/2017	1FE
956695-SP-6	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/27/2012	M&T INVESTMENT BANKING GROUP		903,654	860,000	891,614	871,525		(2,921)		(2,921)		868,603		35,050	35,050	39,536	11/01/2029	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						513,432,842	505,537,163	500,539,087	444,010,564	2,609,771	(1,033,242)		1,576,529		503,106,653		10,326,189	10,326,189	23,353,356	XXX	XXX
00037B-AB-8	ABB FINANCE USA INC		09/20/2012	GOLDMAN, SACHS & CO.		10,272,100	10,000,000	9,783,300			7,087		7,087		9,790,387		481,713	481,713	109,410	05/08/2022	1FE
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS		09/17/2012	Various		16,796,638	18,844,094	18,861,760	18,844,875		(16)		(16)		18,844,859		(2,048,221)	(2,048,221)	214,441	08/15/2033	1FM
00432C-AD-3	ACCESS GROUP, INC. ABS		08/27/2012	SCHEDULED REDEMPTION		1,231,586	1,231,586	1,093,986	1,098,964		132,622		132,622		1,231,586				7,986	05/25/2029	1FE
00432C-BG-5	ACCESS GROUP, INC. ABS		07/26/2012	SCHEDULED REDEMPTION		579,884	579,884	537,842	538,677		41,207		41,207		579,884				3,271	04/25/2029	1FE
00432C-DH-1	ACCESS GROUP, INC. ABS		08/27/2012	SCHEDULED REDEMPTION		2,529,924	2,529,924	2,379,710	2,386,829		143,095		143,095		2,529,924				11,944	08/25/2026	1FE
004421-BH-5	ACE 2002-HE3, M1 RMBS		09/18/2012	Various		3,722,884	3,842,059	3,858,868	3,855,694		(818)		(818)		3,854,876		(131,992)	(131,992)	58,176	10/25/2032	2FM
004421-EX-7	ACE 2004-OP1, M2 RMBS		09/18/2012	Various		1,020,330	1,320,330	1,314,966	869,730	440,079	444		440,523		1,310,254		(289,924)	(289,924)	17,874	04/25/2034	1FM
004421-JX-2	ACE 2004-RM2 M2 RMBS		09/10/2012	BANK OF AMERICA		8,287,069	10,100,408	10,131,971	10,112,826		(995)		(995)		10,111,831		(1,824,762)	(1,824,762)	76,668	01/25/2035	1FM
004406-AA-2	ACE 2006-GP1, A RMBS		08/29/2012	Various		789,878	909,756	909,756	697,823	211,776	(406)		211,370		909,192		(119,314)	(119,314)	2,389	02/25/2031	3FM
00442B-AE-1	ACE 2006-HE4, A2D RMBS		06/20/2012	Various					4,826,190	5,385,095	(265,502)		5,119,593		(1,260)		1,260	1,260	45,766	02/26/2052	1FM
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2012	SCHEDULED REDEMPTION		19,853	19,853	12,428	19,359		494		494		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2012	SCHEDULED REDEMPTION		54,592	54,592	34,173	53,234		1,358		1,358		54,592					03/01/2017	1
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		09/28/2012	SCHEDULED REDEMPTION		4,391	4,391	4,431	4,314	122	(45)		77		4,391					12/17/2017	4FE
05377R-AW-4	AESOP FUNDING II LLC ABS		07/10/2012	DEUTSCHE BANK SECURITIES		10,666,406	10,000,000	10,404,297			(20,676)		(20,676)		10,383,621		282,785	282,785	148,155	02/20/2018	4AM
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		1,255	1,255	1,258	1,118	141	(4)		137		1,255				16	10/09/2016	4FE
02660V-AY-4	AHMA 2005-2 1A1 RMBS		09/25/2012	SCHEDULED REDEMPTION			785	344	337	12	(349)		(337)						4	01/25/2036	6FE
018804-AL-8	ALLIANT TECHSYSTEMS INC		09/07/2012	CALLED @ 102.25		8,000,000	8,000,000	8,263,750	8,196,313	1,519	(58,692)		(57,172)		8,139,141		(139,141)	(139,141)	684,000	04/01/2016	3FE
02076X-AB-8	ALPHA NATURAL RESOURCES		09/14/2012	Various		8,097,750	9,100,000	9,085,750	3,977,000	108,276	215		108,492		9,085,492		(987,742)	(987,742)	428,725	06/01/2019	4FE
02076X-AC-6	ALPHA NATURAL RESOURCES		09/19/2012	OPPENHEIMER & CO. INC		1,812,500	2,000,000	1,995,000			256		256		1,995,256		(182,756)	(182,756)	101,736	06/01/2021	4FE
02364W-AH-8	AMERICA MOVIL SAB DE CV	F	08/01/2012	GOLDMAN, SACHS & CO.		6,557,953	5,884,000	6,615,920	6,464,821		(110,921)		(110,921)		6,353,900		204,053	204,053	358,066	01/15/2015	1FE
02364W-BC-8	AMERICA MOVIL SAB DE CV	F	09/11/2012	Various		15,603,160	15,000,000	14,878,200	14,885,418		15,922		15,922		14,901,340		701,820	701,820	355,722	09/08/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02406P-AL-4	AMERICAN AXLE & MFG INC		09/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,182,344	1,175,000	1,175,000							1,175,000		7,344	7,344		10/15/2022	4FE
02666Q-L5-0	AMERICAN HONDA FINANCE		09/18/2012	BARCLAYS BANK		12,044,920	12,000,000	11,963,160			198		198		11,963,358		81,562	81,562	5,000	09/11/2017	1FE
031162-AJ-9	AMGEN INC		07/10/2012	WELLS FARGO BROKERAGE SERVICES		11,827,285	10,895,000	11,946,585			(96,992)		(96,992)		11,849,594		(22,308)	(22,308)	344,933	11/18/2014	2FE
031652-BE-9	AMKOR TECHNOLOGIES INC		07/17/2012	BANK OF AMERICA		1,644,950	1,670,000	1,753,500			(4,647)		(4,647)		1,748,853		(103,903)	(103,903)	70,378	06/01/2021	3FE
037735-CH-8	APPALACHIAN POWER CO		08/15/2012	MATURED		4,000,000	4,000,000	3,913,403	3,984,941		15,059		15,059		4,000,000				226,000	08/15/2012	2FE
03938L-AV-6	ARCELORMITTAL	F	03/01/2012	Various							183		183						667	02/25/2015	2FE
03938L-AW-4	ARCELORMITTAL	F	09/06/2012	Various		9,821,800	10,000,000	9,969,100			2,909		2,909		9,972,009		(150,209)	(150,209)	247,396	02/25/2017	2FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		8,125	8,125	8,075			50		50		8,125					05/16/2018	3FE
03968X-AB-7	ARDAGH PKG FIN/MP HD USA	F	07/19/2012	STERNE AGEE & LEACH		158,250	150,000	157,578							157,578		672	672	3,104	10/15/2017	3FE
007036-PC-4	ARMT 2005-6A A22 RMBS		09/25/2012	SCHEDULED REDEMPTION		13,623	13,623	13,623	4,296	9,328	(1)		9,327		13,623				89	11/25/2035	1FM
040104-MY-4	ARSI 2005-W1, A2 RMBS		08/29/2012	Various		3,392,606	5,666,167	5,509,853	2,883,328	2,673,606	106,967		2,780,572		5,507,586		(2,114,980)	(2,114,980)	19,160	02/25/2042	1FM
044209-AE-4	ASHLAND INC		08/03/2012	STERNE AGEE & LEACH		1,275,000	1,250,000	1,250,000							1,250,000		25,000	25,000	165	08/15/2022	3FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS		09/18/2012	Various		2,784,408	3,651,916	3,678,164	2,204,081	1,451,080	(328)		1,450,752		3,654,833		(870,425)	(870,425)	57,439	04/25/2034	1FM
046353-AC-2	ASTRAZENECA PLC	F	09/15/2012	MATURED		20,000,000	20,000,000	21,270,400	20,270,103		(270,103)		(270,103)		20,000,000				1,080,000	09/15/2012	1FE
04826N-AL-7	ATLANTIC BROADBAND FINANCE, LLC TERM LOA		09/28/2012	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875					04/04/2019	4FE
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO	F	07/27/2012	SCHEDULED REDEMPTION		1,544,330	1,544,330	1,448,300	1,500,317		44,013		44,013		1,544,330				10,712	06/27/2015	1FE
053499-AG-4	AVAYA INC		08/31/2012	Various		7,779,715	8,475,000	8,476,250	7,735,750	239,250	(96)		239,154		8,476,154		(696,439)	(696,439)	525,339	04/01/2019	4FE
05377R-AR-5	AVIS BUDGET RENTAL CAR FUNDING		07/11/2012	WELLS FARGO		15,294,141	15,000,000	15,210,938			(38,102)		(38,102)		15,172,836		121,305	121,305	173,800	11/20/2014	1FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		09/20/2012	SCHEDULED REDEMPTION		65,697	65,697	46,122	47,240		18,458		18,458		65,697				221	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		15,111	15,963	9,429	9,545		5,566		5,566		15,111				416	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		09/20/2012	SCHEDULED REDEMPTION		130,209	130,209	76,219	75,559		54,650		54,650		130,209				489	05/20/2047	1AM
059522-AC-6	BAFC 2007-C 7A1 RMBS		09/20/2012	SCHEDULED REDEMPTION		185,321	185,321	118,805	119,348		65,973		65,973		185,321				625	09/25/2049	1AM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		387,214	387,214	386,246	386,448		766		766		387,214				15,952	09/26/2037	1FM
057224-BC-0	BAKER HUGHES INC		09/12/2012	Various		12,822,640	12,000,000	12,064,090	12,062,039		(3,950)		(3,950)		12,058,089		764,551	764,551	414,667	08/15/2021	1FE
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS CLO	E	07/25/2012	SCHEDULED REDEMPTION		41,408	41,408	37,975	39,595		1,814		1,814		41,408				224	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		153,039	153,039	153,182	153,066		(27)		(27)		153,039				472	04/25/2035	2FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS		08/17/2012	DISTRIBUTION		6											6	6		08/21/2027	1AM
06052G-AC-2	BANK OF AMERICA AUTO TRUST ABS		07/15/2012	SCHEDULED REDEMPTION		65,945	65,945	66,203	66,127		(183)		(183)		65,945				92	12/15/2013	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		08/17/2012	DISTRIBUTION		10											10	10		11/15/2026	1AM
063679-BV-5	BANK OF MONTREAL	A	07/10/2012	MORGAN STANLEY DEAN WITTER		23,842,800	22,500,000	23,861,925			(47,243)		(47,243)		23,814,682		28,118	28,118	381,188	06/09/2015	1FE
06415C-AD-1	BANK OF NOVA SCOTIA	A	07/10/2012	SCOTIA CAPITAL MARKETS (USA)		22,683,825	22,500,000	22,661,100			(6,027)		(6,027)		22,655,073		28,752	28,752	72,844	03/20/2015	1FE
07170L-AK-8	BAUSCH & LOMB INC TERM LOAN B		07/10/2012	CITIBANK		1,501,875	1,500,000	1,485,000			70		70		1,485,070		16,805	16,805	(3,613)	05/18/2019	4FE
05539B-ED-2	BCAP 2012-RR3 10A5		09/01/2012	SCHEDULED REDEMPTION		666,057	666,057	656,066			9,991		9,991		666,057				2,476	11/26/2036	1FE
055381-AQ-0	BE AEROSPACE INC		07/23/2012	TENDER OFFER		9,691,867	8,849,000	9,330,695	9,270,085		(45,540)		(45,540)		9,224,545		467,322	467,322	975,111	07/01/2018	3FE
055451-AL-2	BHP BILLITON FIN USA LTD	F	09/25/2012	MIZUHO INTERNATIONAL PLC		5,294,300	5,000,000	4,954,850	4,955,276		2,868		2,868		4,958,145		336,155	336,155	138,576	11/21/2021	1FE
091797-AM-2	BLACK & DECKER CORP		08/31/2012	CALLED @ 109.32		5,000,000	5,000,000	5,406,050	5,272,171		(62,183)		(62,183)		5,209,989		(209,989)	(209,989)	663,917	11/01/2014	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2012	SCHEDULED REDEMPTION		357,128	357,128	357,128	357,128						357,128				3,365	07/17/2017	1FE
G3143A-AA-0	BLACKROCK GALENA II SYTHETIC CDO, XIRL A	E	08/31/2012	J. P. MORGAN SECURITIES, INC.		562,500	1,800,000	126,000	265,757		(10,447)		(10,447)		255,311		307,189	307,189	22,056	04/07/2017	1AM
05948K-F9-5	BOAA 2005-6 6A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		186,929	186,929	180,183	179,183		7,746		7,746		186,929				6,705	06/25/2022	1FM
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		09/28/2012	SCHEDULED REDEMPTION		15,152	15,152	15,189			26,527		26,527		15,152				37	12/14/2017	3FE
11111Q-AB-1	BRICKMAN GROUP HOLDINGS TERM LOAN B		12/30/2011	VARIOUS															24,385	10/14/2016	4FE
07388A-AB-0	BSABS 2006-HE4, IA2 RMBS		08/30/2012	Various		7,867,858	12,684,162	10,142,949	9,545,702		(207,746)		(207,746)		9,337,956		(1,470,098)	(1,470,098)	37,307	05/25/2036	1FM
07384M-4L-3	BSARM 2004-10 31A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		32,080	32,080	31,760	31,567		514		514		32,080				655	01/25/2035	1FM
07384M-6H-0	BSARM 2004-12 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		222,503	222,503	218,783	218,930		3,572		3,572		222,503				4,438	10/25/2051	1FM
127693-AA-7	CAESARS OPERATING ESCROW		07/20/2012	BANK OF AMERICA		1,806,063	1,775,000	1,775,000							1,775,000		31,063	31,063	67,475	02/15/2020	4FE
12800U-AE-0	CAISSE CENTRALE DESJARDN	A	09/12/2012	J. P. MORGAN SECURITIES, INC.		5,240,300	5,000,000	5,017,850	5,015,719		(2,898)		(2,898)		5,012,821		227,479	227,479	132,868	09/16/2015	1FE
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS	E	07/17/2012	SCHEDULED REDEMPTION		806,703	806,703	751,696	770,966		35,737		35,737		806,703				4,534	04/17/2020	1FE
131347-BW-5	CALPINE CORP		09/11/2012	Various		5,023,125	4,500,000	4,848,750			(19,717)		(19,717)		4,829,033		194,092	194,092	190,729	02/15/2021	3FE
14912L-5E-7	CATERPILLAR FINANCIAL SE		07/30/2012	MORGAN STANLEY DEAN WITTER		10,176,600	10,000,000	9,983,700			540		540		9,984,240		192,360	192,360	27,986	06/01/2017	1FE
124857-AG-8	CBS CORP		08/30/2012	PARIBAS CAPITAL MARKETS		5,168,000	5,000,000	4,954,750			1,944		1,944		4,956,694		211,306	211,306	85,781	03/01/2022	2FE

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		09/24/2012	BANK OF AMERICA		5,612,500	5,000,000	5,446,250			(41,056)		(41,056)		5,405,195		207,306	207,306	289,879	06/01/2020	3FE
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/28/2012	SCHEDULED REDEMPTION		6,749	6,749	6,052	5,951		797		797		6,749					09/06/2016	3FE
16117L-AZ-2	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/28/2012	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250					05/15/2019	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2012	SCHEDULED REDEMPTION		146,267	146,267	107,895	107,812		40,985		40,985		146,267				3,001	03/25/2037	1FM
165167-CG-0	CHESAPEAKE ENERGY CORP		08/10/2012	GOLDMAN, SACHS & CO.		1,002,500	1,000,000	1,017,500	1,017,088		(899)		(899)		1,016,190		(13,690)	(13,690)	61,250	02/15/2021	3FE
12558M-BM-3	CITHE 2003-1 RMBS		08/01/2012	SCHEDULED REDEMPTION		38,569	38,569	38,565	17,445	21,119	5		21,124		38,569				1,271	10/20/2032	1FM
12558M-BN-1	CITHE 2003-1 RMBS		08/01/2012	SCHEDULED REDEMPTION		56,381	56,381	56,364	11,997	44,361	23		44,384		56,381				2,140	09/20/2032	1FM
18683K-AD-3	CLIFFS NATURAL RESOURCES		09/05/2012	BANK OF AMERICA		4,568,455	4,750,000	4,745,108	4,745,407		277		277		4,745,683		(177,228)	(177,228)	218,055	04/01/2021	2FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	08/20/2012	SCHEDULED REDEMPTION		178,861	178,861	166,564	171,002		7,859		7,859		178,861				1,071	01/20/2017	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		773,936	773,936	633,807	590,716	47,288	135,932		183,220		773,936				32,668	08/25/2036	4FM
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		254,141	254,141	252,076	252,705		1,436		1,436		254,141				7,729	03/25/2046	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		780,263	780,263	775,387	775,376		4,887		4,887		780,263				28,072	10/25/2035	1FM
17319B-AC-9	CMLTI 2012-6 2A1		09/01/2012	Various		10,277,599	10,277,599	10,226,211			3,794		3,794		10,230,005		47,594	47,594	53,853	08/25/2036	1FE
18975F-AC-3	CNL LIFESTYLE PROPERTIES		09/12/2012	JEFFERIES & COMPANY, INC.		3,727,100	3,965,000	3,717,188			14,072		14,072		3,731,259		(4,159)	(4,159)	252,603	04/15/2019	4FE
19416Q-EA-4	COLGATE-PALMOLIVE CO		09/24/2012	PARIBAS CAPITAL MARKETS		9,654,200	10,000,000	9,853,700			1,948		1,948		9,855,648		(201,448)	(201,448)	30,333	02/01/2023	1FE
20030N-BA-8	COMCAST CORP		09/28/2012	ROYAL BANK OF SCOTLAND PLC		7,493,283	6,300,000	7,233,093			(56,181)		(56,181)		7,176,912		316,371	316,371	191,065	03/01/2020	2FE
202795-HX-1	COMMONWEALTH EDISON		08/14/2012	WELLS FARGO BROKERAGE SERVICES		10,293,200	10,000,000	10,000,000	10,000,000						10,000,000		293,200	293,200	184,167	09/01/2016	1FE
20337E-AK-7	COMMSCOPE INC. TRANCHE 1 TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		20,686	20,686	20,758			(72)		(72)		20,686					01/14/2018	3FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		07/18/2012	TENDER OFFER		1,509,000	1,500,000	1,533,750	1,515,558		(5,312)		(5,312)		1,510,246		(1,246)	(1,246)	164,234	07/15/2015	4FE
205887-BG-6	CONAGRA FOODS INC		09/18/2012	RBC DOMINION SECURITIES		10,104,200	10,000,000	9,976,200			91		91		9,976,291		127,909	127,909	4,667	03/15/2018	2FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2012	SCHEDULED REDEMPTION		83,909	83,909	82,126	82,225		1,683		1,683		83,909				3,986	07/12/2022	2FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		09/01/2012	SCHEDULED REDEMPTION		319,611	368,185	311,500	306,519		22,903		22,903		319,611				15,320	08/25/2040	1FM
12619M-AD-1	CPS 2007-B A4 ABS		09/15/2012	SCHEDULED REDEMPTION		1,022,680	1,022,680	951,092	998,863		23,817		23,817		1,022,680				37,438	01/15/2014	1FE
126185-AA-5	CPS AUTO TRUST		09/15/2012	SCHEDULED REDEMPTION		2,223,771	2,223,771	2,223,493			278		278		2,223,771				28,478	06/17/2019	1FE
12624G-AA-3	CPS AUTO TRUST		09/15/2012	SCHEDULED REDEMPTION		1,666,152	1,666,152	1,665,957			195		195		1,666,152				9,122	09/16/2019	1FE
126186-AA-3	CPS AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		1,294,106	1,294,106	1,293,927	1,293,935		171		171		1,294,106				26,369	04/16/2018	1FE
126193-AB-7	CPS AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		760,909	760,909	761,566	761,365		(456)		(456)		760,909				15,879	03/15/2016	1FE
126195-AA-4	CPS AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		2,204,617	2,204,617	2,204,355	2,204,378		240		240		2,204,617				58,723	09/17/2018	1FE
12623N-AA-9	CPS AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		1,735,964	1,735,964	1,735,877	1,735,879		85		85		1,735,964				53,021	03/15/2019	1FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		09/01/2012	SCHEDULED REDEMPTION		29,532	158,750	74,332	74,525		(44,993)		(44,993)		29,532				7,488	08/25/2037	1FM
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO	F	07/16/2012	SCHEDULED REDEMPTION		169,091	169,091	160,897	164,036		5,056		5,056		169,091				1,178	10/15/2016	1FE
126307-AB-3	CSC HOLDINGS INC		09/27/2012	Various		11,804,625	11,500,000	11,996,250	11,835,765		(95,966)		(95,966)		11,739,799		64,826	64,826	981,600	06/15/2015	3FE
126307-AA-5	CSC HOLDINGS LLC		09/27/2012	TENDER OFFER		2,707,500	2,500,000	2,593,750	2,559,044		(17,987)		(17,987)		2,541,057		166,443	166,443	276,875	04/15/2014	3FE
225470-M4-2	CSMC 2006-3 1A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		456,917	456,917	99,273	85,425		384,783		384,783		456,917				1,571	02/27/2045	1FM
12638P-BV-0	CSMC 2007-3 4A6 RMBS		09/25/2012	SCHEDULED REDEMPTION		197,980	198,008	155,372	160,842		44,341		44,341		197,980				727	11/25/2040	6FE
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		757,771	757,771	772,216	771,279		(13,508)		(13,508)		757,771				33,217	09/26/2037	1FM
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		426,664	426,664	420,056	423,173		3,491		3,491		426,664				7,704	07/26/2049	1FM
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		09/25/2012	SCHEDULED REDEMPTION		65,775	65,775	65,765	65,773		2		2		65,775				310	03/25/2034	1FM
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		474,979	474,979	472,238	473,639		1,340		1,340		474,979				18,982	08/25/2036	1FM
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		18,184	30,058	28,930	20,380		(2,195)		(2,195)		18,184				1,197	01/25/2042	1FM
02152A-AU-3	CWALT 2007-16CB 4A3		09/25/2012	SCHEDULED REDEMPTION		536,956	1,092,959	677,635			(140,678)		(140,678)		536,956				1,356	08/25/2037	6FE
02151L-AA-4	CWALT 2007-20 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		156,061	388,584	244,230	238,979		(82,919)		(82,919)		156,061				2,199	08/25/2047	1FM
12669E-K2-1	CWHL 2003-40 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		11,778	11,778	12,156	12,149		(371)		(371)		11,778				382	08/25/2023	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		10,056	10,056	8,801	8,802		1,253		1,253		10,056				230	02/25/2034	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		3,645	3,645	3,499	3,526		119		119		3,645				27	03/25/2035	1FM
126694-GD-4	CWHL 2005-HYB7 3A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		26,557	2,509,966	549,779			26,557		26,557		26,557				39,272	11/20/2035	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		408,315	556,314	420,117	455,426		(47,111)		(47,111)		408,315				24,730	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		09/01/2012	SCHEDULED REDEMPTION		252,169	329,067	260,760	258,675		(6,506)		(6,506)		252,169				14,054	03/25/2039	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		207,400	224,985	186,172	185,713		21,686		21,686		207,400				9,434	01/25/2039	1FM
126670-QS-0	CWL 2005-17, 1AF2 RMBS		09/01/2012	SCHEDULED REDEMPTION		477,606	620,951	560,135	545,251		(74,985)		(74,985)		477,606				23,882	05/25/2036	1FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		18,947	18,947	16,717	11,666	4,807	2,568		7,374		18,947				851	10/25/2046	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		151,456	151,456	151,454	99,371	52,083	2		52,086		151,456				6,057	04/25/2036	2FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		78,090	78,090	78,087	51,594	26,506	(10)		26,496		78,090				3,309	11/25/2036	3FM

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
152314-HS-2	CXHE 2003-C, M2 RMBS		09/20/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,127,023	1,587,356	1,595,560	913,361	673,992			673,992		1,587,353		(460,331)	(460,331)	22,284	09/25/2033	6FM
233851-AN-4	DAIMLER FINANCE NA LLC		07/27/2012	Various		14,115,880	14,000,000	13,991,880			815		815		13,992,695		123,185	123,185	70,996	04/10/2015	1FE
237266-AD-3	DARLING INTERNATIONAL INC		09/21/2012	LAZARD FRERES & COMPANY		5,126,250	4,500,000	5,055,063			(66,509)		(66,509)		4,988,553		137,697	137,697	272,826	12/15/2018	3FE
23918K-AP-3	DAVITA INC		09/11/2012	Various		2,620,675	2,475,000	2,475,000							2,475,000		145,675	145,675	6,235	08/15/2022	4FE
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		26,588	26,588	12,348	12,541		14,047		14,047		26,588				112	08/25/2035	1FM
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		100	100	87	89		12		12		100					10/25/2035	1FM
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		60,385	120,131	77,755	50,129		11,482		11,482		60,385				3,819	12/25/2040	1FM
24023C-AB-2	DBS BANK LTD/SINGAPORE	F	07/18/2012	Various		11,223,180	11,000,000	10,998,460			115		115		10,998,575		224,605	224,605	102,160	02/28/2017	1FE
24736V-AA-0	DELTA AIR LINES ABS		07/02/2012	SCHEDULED REDEMPTION		141,698	141,698	146,658	145,764		(4,066)		(4,066)		141,698				8,785	01/02/2020	2FE
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN	F	07/25/2012	Various		11,642,195	11,500,000	11,435,255			4,909		4,909		11,440,164		202,031	202,031	103,500	03/06/2017	2FE
25470X-AE-5	DISH DBS CORP		07/18/2012	BANK OF AMERICA		2,557,500	2,325,000	2,548,781			(8,699)		(8,699)		2,540,083		17,417	17,417	101,138	06/01/2021	3FE
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3		09/28/2012	SCHEDULED REDEMPTION		7,375	7,375	7,321			54		54		7,375					09/15/2017	3FE
23336D-AD-0	DT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		1,656,969	1,656,969	1,656,840	1,656,921		49		49		1,656,969				41,399	01/15/2014	1FE
92718B-AB-1	DT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		439,112	439,112	458,049	446,305		(7,193)		(7,193)		439,112				15,742	10/15/2015	5*
92718B-AD-7	DT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		225,957	225,957	242,727	233,864		(7,907)		(7,907)		225,957				17,502	10/15/2015	1
26835P-AC-4	EDP FINANCE BV	F	08/03/2012	J. P. MORGAN SECURITIES, INC.		562,650	660,000	634,795	638,765		1,355		1,355		640,120		(77,470)	(77,470)	27,579	10/01/2019	3FE
28932M-AG-0	ELM RD GENERATING STAT		07/19/2012	SCHEDULED REDEMPTION		137,951	137,951	138,911	138,864		(912)		(912)		137,951				6,446	01/19/2031	1FE
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING		09/28/2012	SCHEDULED REDEMPTION		10,000	10,000	10,013			(13)		(13)		10,000				22,843	06/29/2018	3FE
29082A-AA-5	EMPRESA BRAS DE AERONAU	F	08/22/2012	J. P. MORGAN SECURITIES, INC.		5,253,000	5,000,000	5,000,000							5,000,000		253,000	253,000	51,500	06/15/2022	2FE
292505-AJ-3	ENCANA CORP	A	09/25/2012	BANK OF AMERICA		3,926,025	3,750,000	3,650,213			4,249		4,249		3,654,462		271,563	271,563	127,562	11/15/2021	2FE
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		07/17/2012	BANK OF AMERICA		3,296,250	3,000,000	3,277,500			(19,543)		(19,543)		3,257,957		38,293	38,293	107,917	07/15/2019	3FE
26875P-AK-7	EOG RESOURCES INC		09/17/2012	BANK OF AMERICA		10,884,280	11,000,000	10,963,310			84		84		10,963,394		(79,114)	(79,114)	8,021	03/15/2023	1FE
26878U-AE-7	EP ENERGY LLC, TERM LOAN B-1		09/03/2012	VARIOUS		15,000		15,000			15,000		15,000		15,000					05/24/2018	3FE
30704B-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2012	SCHEDULED REDEMPTION		880,000	880,000	880,000	878,244		1,756		1,756		880,000				46,112	09/27/2015	2
30246Q-AB-9	FBRSI 2005-1, A2 RMBS		09/28/2012	Various		2,662,075	3,344,345	3,344,345	2,222,485	1,121,860			1,121,860		3,344,344		(682,269)	(682,269)	18,757	06/28/2035	1FM
31959A-AA-1	FCHT 2005-1A, A RMBS		07/16/2012	SCHEDULED REDEMPTION		303,829	303,829	248,244	254,700		49,129		49,129		303,829				776	09/15/2022	1FM
32029G-AC-8	FFML 2007-FF2 A2B RMBS		08/29/2012	Various		3,429,210	6,871,568	5,634,374	2,533,396	2,902,605	(67,880)		2,834,725		5,321,367		(1,892,157)	(1,892,157)	16,860	11/25/2041	1FM
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		340,074	496,351	356,625	349,342		(9,268)		(9,268)		340,074				21,200	08/25/2036	1FM
319963-BE-3	FIRST DATA CORPORATION		08/03/2012	STERNE AGEE & LEACH		1,896,781	1,885,000	1,869,788							1,869,788		26,993	26,993		11/01/2020	4FE
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED LOANS	F	09/03/2012	SCHEDULED REDEMPTION		230,750	230,750	207,008	215,463		15,287		15,287		230,750				1,325	06/01/2017	1FE
34529W-AE-0	FORD CREDIT AUTO OWNER TRUST		07/11/2012	NOMURA SECURITIES INTERNATIONAL, INC.		10,613,204	10,500,000	10,546,758			(1,800)		(1,800)		10,544,958		68,246	68,246	29,712	11/15/2017	1FE
34529R-AB-7	FORD CREDIT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		971,516	971,516	975,283	974,106		(2,590)		(2,590)		971,516				4,776	01/15/2014	1FE
346091-AZ-4	FOREST OIL CORPORATION		07/31/2012	J. P. MORGAN SECURITIES, INC.		4,704,375	4,875,000	5,089,688	4,972,500	77,547	(27,375)		50,172		5,022,672		(318,297)	(318,297)	223,844	06/15/2019	4FE
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		09/25/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,095,640	1,000,000	1,000,000	1,000,000						1,000,000		95,640	95,640	53,863	08/01/2023	1FE
35177P-AU-1	FRANCE TELECOM	F	09/05/2012	Various		10,638,307	10,421,000	10,552,409			(12,632)		(12,632)		10,539,777		98,530	98,530	93,161	09/16/2015	1FE
35242Y-AL-3	FRANKLIN AUTO TRUST ABS		09/20/2012	SCHEDULED REDEMPTION		1,222,342	1,222,342	1,324,331	1,246,539		(24,197)		(24,197)		1,222,342				63,056	05/20/2016	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		07/30/2012	ROYAL BANK OF SCOTLAND PLC		6,046,560	6,000,000	5,984,820			595		595		5,985,415		61,145	61,145	99,992	03/01/2022	2FE
35671D-AV-7	FREEPORT-MCMORAN C & G		09/05/2012	WELLS FARGO BROKERAGE SERVICES		4,021,640	4,000,000	3,994,280			1,078		1,078		3,995,358		26,282	26,282	32,200	02/13/2015	2FE
35671D-AW-5	FREEPORT-MCMORAN C & G		08/28/2012	PARIBAS CAPITAL MARKETS		12,089,520	12,000,000	11,985,600			1,492		1,492		11,987,092		102,428	102,428	141,900	03/01/2017	2FE
35906A-AM-0	FRONTIER COMMUNICATIONS		08/08/2012	BANK OF AMERICA		1,257,813	1,250,000	1,250,000							1,250,000		7,813	7,813		01/15/2023	3FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		08/14/2012	DISTRIBUTION		28											28	28		08/14/2026	3FE
38141G-GS-7	GOLDMAN SACHS GROUP INC		09/06/2012	Various		30,797,790	28,000,000	28,436,680			(18,136)		(18,136)		28,418,544		2,379,246	2,379,246	985,646	01/24/2022	1FE
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		09/01/2012	SCHEDULED REDEMPTION		287,016	287,016	292,212	292,140		(5,124)		(5,124)		287,016				4,637	11/16/2036	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		09/01/2012	SCHEDULED REDEMPTION		29,464	29,464	30,758	30,654		(1,190)		(1,190)		29,464				1,664	09/19/2027	1FM
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		09/01/2012	SCHEDULED REDEMPTION		7,802	7,802	8,175	8,160		(358)		(358)		7,802				428	09/19/2027	1FM
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		09/01/2012	SCHEDULED REDEMPTION		12,213	12,213	12,726	12,692		(479)		(479)		12,213				676	05/19/2027	1FM
36228F-CG-9	GSMPS 99-2 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		18,162	18,162	18,673	18,406		(244)		(244)		18,162				1,003	09/19/2027	1FM
36246L-AE-1	GSMS 2007-GG10 A4 CMBS		08/07/2012	SALOMON SMITH BARNEY		11,239,844	10,000,000	11,013,672			(63,044)		(63,044)		10,950,628		289,216	289,216	210,626	08/10/2045	1FM
36228F-G6-7	GSR 2004-3F 2A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		572,452	572,452	577,397	576,467		(4,015)		(4,015)		572,452				14,976	02/25/2034	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
362631-AB-9	GSR 2006-OA1 2A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		835,807	835,807	532,483	570,371		265,436		265,436		835,807				2,657	08/25/2046	1FM
40624#-AB-6	HALLMARK CARDS INC. SERIES B SR NTS		07/23/2012	MATURED		10,000,000	10,000,000	10,685,500	10,047,290		(47,290)		(47,290)		10,000,000				892,000	07/23/2012	2
40430H-DC-9	HASC 2006-OPT1 2A3 RMBS		09/18/2012	Various		2,825,212	2,895,970	2,892,803	2,895,970						2,895,970		(70,758)	(70,758)	9,368	12/25/2035	1FM
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B		09/21/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,121,230	3,000,000	3,000,000	3,000,000						3,000,000		121,230	121,230	124,583	05/01/2026	2FE
404121-AC-9	HCA INC		08/06/2012	CITIBANK		4,450,000	4,000,000	4,260,000			(13,331)		(13,331)		4,246,669		203,331	203,331	265,778	02/15/2020	3FE
421924-BK-6	HEALTHSOUTH CORP		09/07/2012	WELLS FARGO		1,171,563	1,150,000	1,150,000							1,150,000		21,563	21,563	184	11/01/2024	4FE
428236-BM-4	HEWLETT-PACKARD CO		09/17/2012	J. P. MORGAN SECURITIES, INC.		20,442,000	20,000,000	21,551,700	21,501,908		(98,917)		(98,917)		21,402,991		(960,991)	(960,991)	690,389	06/01/2021	1FE
40431M-AK-2	HFCHC 2007-2 M1 RMBS		09/06/2012	GREENWICH CAPITAL MARKETS, INC.		5,392,188	7,000,000	7,000,000	7,000,000						7,000,000		(1,607,813)	(1,607,813)	29,059	07/20/2036	1FM
40431M-AL-0	HFCHC 2007-2 M2 RMBS		09/06/2012	BARCLAYS BANK		2,855,000	4,000,000	4,000,000	4,000,000						4,000,000		(1,145,000)	(1,145,000)	18,379	07/20/2036	1FM
43739E-AJ-6	HMBT 2004-2 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		35,380	35,380	35,435	35,423		(43)		(43)		35,380				255	12/25/2034	1FM
43739E-BK-2	HMBT 2005-3 A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		46,193	46,193	32,443	32,522		13,465		13,465		46,193				188	07/25/2035	1AM
43739E-BS-5	HMBT 2005-4 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		285,760	285,760	220,929	225,499		60,261		60,261		285,760				1,105	10/25/2035	1FM
43739E-CB-1	HMBT 2005-5 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		324,091	324,091	203,096	204,447		119,644		119,644		324,091				1,229	01/25/2036	1AM
436440-AD-3	HOLOGIC INC		07/19/2012	GOLDMAN, SACHS & CO.		1,196,000	1,150,000	1,150,000							1,150,000		46,000	46,000		08/01/2020	4FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		09/01/2012	SCHEDULED REDEMPTION		45,695	45,695	38,037	37,250		8,446		8,446		45,695				990	12/01/2015	4
44108E-BA-5	HOST MARRIOTT LP		09/05/2012	CALLED @ 102.25000000		453,000	453,000	463,193	462,043		(2,414)		(2,414)		459,629		(6,629)	(6,629)	33,465	06/01/2016	3FE
44923Q-AA-2	HYUNDAI CAPITAL AMERICA		08/28/2012	RBC DOMINION SECURITIES		7,092,158	6,750,000	6,736,028	6,738,924		1,616		1,616		6,740,540		351,617	351,617	228,516	04/06/2016	2FE
44923Q-AB-0	HYUNDAI CAPITAL AMERICA		08/22/2012	PARIBAS CAPITAL MARKETS		5,317,700	5,000,000	4,977,550	4,977,785		2,430		2,430		4,980,215		337,485	337,485	143,889	06/08/2017	2FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		07/01/2012	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,292		708		708		125,000				2,813	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		09/24/2012	SCHEDULED REDEMPTION		86,635	86,635	86,566	77,097		33		33		86,635				1,672	10/25/2056	2AM
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		09/25/2012	SCHEDULED REDEMPTION		108,963	108,963	108,963	108,963						108,963				4,185	01/25/2051	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		09/01/2012	SCHEDULED REDEMPTION		67,756	67,756	69,648	69,216		(1,460)		(1,460)		67,756				2,902	07/25/2031	1FE
45661T-AL-5	INERGY LP/INERGY FIN		08/31/2012	Various		12,120,422	10,851,000	10,944,355	8,141,228	134,115	(7,061)		127,054		10,922,033		1,198,390	1,198,390	651,475	08/01/2021	4FE
458207-AH-0	INTELSAT JACKSON HLDG	F	08/24/2012	Various		1,666,875	1,500,000	1,653,750	1,590,000	44,033	(15,271)		28,761		1,618,761		48,114	48,114	105,345	11/01/2019	4FE
45824T-AC-9	INTELSAT JACKSON HLDG	F	09/27/2012	Various		11,857,500	11,000,000	11,335,163	11,165,000	139,554	(25,496)		114,057		11,279,057		578,443	578,443	729,632	10/15/2020	4FE
45824T-AK-1	INTELSAT JACKSON HLDG	F	09/27/2012	BARCLAYS BANK		5,100,313	4,750,000	4,833,125			(4,501)		(4,501)		4,828,624		271,688	271,688	159,752	10/15/2020	4FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	07/12/2012	SCHEDULED REDEMPTION		25,075	25,075	25,263	12,391	240	(178)		62		25,075				808	04/02/2018	4FE
44985G-AC-5	IPIC GMTN LTD	F	08/28/2012	Various		15,727,350	15,000,000	14,950,350	14,951,755		5,669		5,669		14,957,424		769,926	769,926	465,625	03/01/2017	1FE
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		08/15/2012	SCHEDULED REDEMPTION		20,817	20,817	20,857			37,089		37,089		20,817				465	11/01/2013	3FE
46626L-EM-8	JPMAC 2005-OPT2 M2 RMBS		08/30/2012	GOLDMAN, SACHS & CO.		10,093,562	15,630,000	15,713,034	8,591,030	7,056,606	(1,499)		7,055,106		15,646,136		(5,552,574)	(5,552,574)	77,165	12/25/2035	1FM
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		124,288	124,288	102,099	73,315	29,562	23,059		52,620		124,288				4,886	06/25/2042	1FM
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		09/01/2012	SCHEDULED REDEMPTION			97,840	11,425	4,926		(4,685)		(4,685)						4,200	10/25/2036	1FM
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS		09/25/2012	Various			590,115	56,818	12,584		(12,584)		(12,584)						19,376	10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		39,149	39,149	29,400	25,053	3,689	10,958		14,647		39,149				1,608	12/25/2050	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		28,670	28,670	24,000	16,735	7,053	4,903		11,956		28,670				1,141	06/25/2042	1FM
46630P-AP-0	JPMMT 07A2 3A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		24,072	24,072	22,628	15,529		8,543		8,543		24,072				956	04/25/2037	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		618,602	854,169	579,031	577,388		41,213		41,213		618,602				35,575	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		09/01/2012	SCHEDULED REDEMPTION		132,830	132,830	112,732	108,467		25,677		25,677		132,830				5,200	04/25/2037	1FM
466247-YH-0	JPMT 2005-A8 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		533,451	533,451	471,174	460,066		73,385		73,385		533,451				20,656	11/25/2035	1FM
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2012	SCHEDULED REDEMPTION		599,571	599,571	652,783			(53,212)		(53,212)		599,571				16,929	03/29/2021	1FE
48601T-AA-6	KATONAH 7, CLASS A1 LOANS CLO	F	08/15/2012	SCHEDULED REDEMPTION		1,503,824	1,503,824	1,357,202	1,407,096		96,728		96,728		1,503,824				8,417	11/15/2017	1FE
48601T-AB-4	KATONAH 7, CLASS A2 LOANS CLO	F	08/15/2012	SCHEDULED REDEMPTION		1,503,824	1,503,824	1,357,056	1,432,393		71,432		71,432		1,503,824				8,417	11/15/2017	1FE
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		07/27/2012	SCHEDULED REDEMPTION		3,356,248	3,356,248	3,137,786	2,506,354		207,867		207,867		3,356,248				19,382	10/28/2041	1FE
493738-AB-4	KIA MOTORS CORPORATION	F	08/29/2012	Various		12,552,340	12,000,000	11,962,560	11,966,334		4,713		4,713		11,971,048		581,292	581,292	310,139	06/14/2016	2FE
500255-AR-5	KOHL'S CORPORATION		09/20/2012	PARIBAS CAPITAL MARKETS		10,750,500	10,000,000	9,945,100	9,946,019		3,329		3,329		9,949,349		801,152	801,152	375,556	11/01/2021	2FE
502413-AU-1	L-3 COMMUNICATIONS CORP		07/26/2012	Various		1,716,000	1,716,000	1,735,065	1,727,257		(3,909)		(3,909)		1,723,348		(7,348)	(7,348)	121,854	10/15/2015	3FE
502413-AY-3	L-3 COMMUNICATIONS CORP		09/18/2012	MORGAN STANLEY DEAN WITTER		6,476,250	5,800,000	6,148,482			(19,496)		(19,496)		6,128,985		347,265	347,265	281,493	10/15/2019	2FE
52078D-AC-3	LAWSON SOFTWARE, INC TERM LOAN B		09/03/2012	Various		33,059	6,625	33,086			26,406		26,406		33,059				30,759	04/05/2018	4FE
521865-AS-4	LEAR CORP		08/24/2012	CALLED @ 103.00000000		176,000	176,000	197,120			(2,361)		(2,361)		194,759		(18,759)	(18,759)	18,746	03/15/2020	3FE
53219L-AK-5	LIFEPOINT HOSPITALS INC		09/19/2012	JEFFERIES & COMPANY, INC.		2,200,000	2,000,000	2,160,000			(13,603)		(13,603)		2,146,397		53,603	53,603	129,924	10/01/2020	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		276,273	276,273	239,778	217,598	20,018	38,657		58,676		276,273				10,961	01/25/2036	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52522Q-AP-7	LMT 2007-10 3A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		271,052	2,488,226	831,385	102,000		102,668		102,668		271,052				103,540	12/25/2037	1FM
52524V-AL-3	LXS 2007-15N AF3 RMBS		09/25/2012	SCHEDULED REDEMPTION		1,340,777	8,756,996	2,290,086	363,845		(351,147)		(351,147)		1,340,777				319,926	08/25/2047	1FM
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	09/24/2012	SCHEDULED REDEMPTION		267,698	267,698	260,668	264,828		2,870		2,870		267,698				1,376	03/24/2014	1FE
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A		08/28/2012	CALLED @ 100		5,700,000	5,700,000	5,700,000	5,700,000						5,700,000				294,120	08/01/2040	2FE
570506-AQ-8	MARKWEST ENERGY PART/FIN		08/07/2012	WELLS FARGO		586,500	575,000	569,336							569,336		17,164	17,164		02/15/2023	3FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		09/20/2012	SCHEDULED REDEMPTION		1,097,136	1,097,136	1,112,947	387,643		(15,816)		(15,816)		1,097,136				26,016	10/20/2032	1FE
58404J-AE-8	MEDASSETS INC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		367,982	367,982	369,822			(1,840)		(1,840)		367,982				547	11/16/2016	3FE
552662-AM-0	MEDIACOM LLC GROUP TERM F		09/28/2012	SCHEDULED REDEMPTION		9,755	9,755	9,743			12		12		9,755					10/23/2017	3FE
61913P-AZ-5	MHL 2005-4 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		150,465	150,465	95,918	96,114		54,351		54,351		150,465				581	10/25/2035	1AM
61915R-CK-0	MHL 2006-1 2A1B RMBS		09/25/2012	SCHEDULED REDEMPTION		60,691	136,910	19,621	19,592		41,099		41,099		60,691				548	04/25/2036	1FM
59020U-YL-3	MLMI 2005-A5 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		208,837	208,837	192,130	202,355		6,481		6,481		208,837				3,933	06/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		271,544	271,544	230,463	227,032		44,512		44,512		271,544				10,150	09/25/2035	1FM
59022V-AE-1	MLMI 2006-OPT1, A2D RMBS		08/17/2012	J. P. MORGAN SECURITIES, INC.		2,242,240	5,096,000	1,732,706	1,588,770	3,507,230	77,029		3,584,260		1,809,736		432,504	432,504	16,688	08/25/2037	1FM
61747W-AF-6	MORGAN STANLEY		09/13/2012	Various		36,552,260	34,000,000	32,675,380			30,741		30,741		32,706,121		3,846,139	3,846,139	1,265,319	01/25/2021	1FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA RMBS		08/30/2012	Various		3,942,752	6,428,106	5,632,652	3,233,292	2,341,387	(132,521)		2,208,866		5,442,158		(1,499,406)	(1,499,406)	18,434	04/25/2036	1FM
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		09/01/2012	SCHEDULED REDEMPTION		333,594	333,594	218,924			114,670		114,670		333,594				9,508	05/25/2052	1FM
61746R-BX-8	MSAC 2003-HE1, M3 RMBS		09/19/2012	RAYMOND JAMES & ASSOCIATES, INC.		926,102	1,447,034	1,458,904	659,429	787,604			787,604		1,447,033		(520,931)	(520,931)	39,330	05/25/2033	6FM
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS		09/25/2012	Various		1,004,052	1,616,715	1,634,305	756,518	860,512	(26)		860,486		1,617,003		(612,952)	(612,952)	34,080	10/25/2033	1FM
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS		09/17/2012	Various		887,534	1,292,128	1,301,011	594,213	702,433	(362)		702,071		1,296,284		(408,751)	(408,751)	20,206	06/25/2034	1FM
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS		09/18/2012	Various		2,586,057	2,722,027	2,738,614	1,837,091	894,740	(1,026)		893,714		2,730,804		(144,747)	(144,747)	33,270	02/25/2033	1FM
61749Q-AD-2	MSIX 2006-1 A3 RMBS		08/30/2012	Various		5,223,526	11,929,115	8,581,851	3,805,292	4,247,530	(120,678)		4,126,852		7,932,144		(2,708,618)	(2,708,618)	32,386	11/27/2051	1FM
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		133,713	133,713	93,265	94,571		39,142		39,142		133,713				2,692	10/25/2050	1FM
61750Y-AA-7	MSM 2006-15XS A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		8,133	8,133	1,719	2,574		5,754		5,754		8,133				20	02/26/2052	1FM
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		09/25/2012	SCHEDULED REDEMPTION		288,646	288,646	188,176	217,185		71,460		71,460		288,646				770	02/25/2047	1FM
57164U-AA-3	MVCOT 2006-2A A ABS		09/01/2012	SCHEDULED REDEMPTION		123,349	123,349	123,347	123,348		1		1		123,349				4,774	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A ABS		09/01/2012	SCHEDULED REDEMPTION		393,597	393,597	393,588	393,591		6		6		393,597				15,787	05/20/2029	1FE
6325C0-AV-3	NATIONAL AUSTRALIA BANK	F	07/18/2012	GOLDMAN, SACHS & CO.		10,550,900	10,000,000	10,273,100	10,158,642		(34,413)		(34,413)		10,124,229		426,671	426,671	351,563	07/08/2014	1FE
637432-MQ-5	NATIONAL RURAL UTIL COOP		09/27/2012	GOLDMAN, SACHS & CO.		10,588,400	10,000,000	9,965,600			1,956		1,956		9,967,556		620,844	620,844	201,639	02/15/2022	1FE
63934E-AM-0	NAVISTAR INTL CORP		09/14/2012	Various		10,940,713	11,510,000	12,381,989	2,581,599	6,092	(78,383)		(72,291)		12,300,096		(1,359,384)	(1,359,384)	746,060	11/01/2021	4FE
63946B-AE-0	NBC UNIVERSAL		09/21/2012	ROYAL BANK OF SCOTLAND PLC		5,627,150	5,000,000	5,053,600	5,051,721		(3,417)		(3,417)		5,048,304		578,846	578,846	215,712	04/01/2021	2FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		09/01/2012	SCHEDULED REDEMPTION		114,448	114,448	92,156	86,362		28,085		28,085		114,448				4,032	07/25/2042	1FM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		09/01/2012	SCHEDULED REDEMPTION		22,430	31,255	22,540	24,368		(387)		(387)		22,430				912	05/01/2041	1AM
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		09/01/2012	SCHEDULED REDEMPTION		76,648	83,739	50,791	50,882		25,765		25,765		76,648				2,190	10/01/2050	1AM
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		09/01/2012	SCHEDULED REDEMPTION		14,919	15,831	11,094	9,552		3,811		3,811		14,919				453	10/01/2041	1AM
65537M-AC-0	NHELI 2007-2 2A2 RMBS		08/29/2012	NOMURA SECURITIES INTERNATIONAL, INC.		8,604,304	21,633,000	10,718,254	10,975,234		(24,685)		(24,685)		10,631,526		(2,027,222)	(2,027,222)	57,555	05/25/2051	1FM
676253-AC-1	OFFSHORE GROUP INVESTMENT LTD	F	09/12/2012	JEFFERIES & COMPANY, INC.		5,575,000	5,000,000	5,512,500			(72,406)		(72,406)		5,440,094		134,906	134,906	360,972	08/01/2015	4FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST		09/10/2012	SCHEDULED REDEMPTION		521,564	521,564	521,534			30		30		521,564				8,599	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST		09/10/2012	SCHEDULED REDEMPTION		325,977	325,977	325,915			63		63		325,977				7,587	03/10/2027	2AM
69121P-DE-0	OWNIT 2006-2, A2B RMBS		09/01/2012	SCHEDULED REDEMPTION		67,013	67,013	58,122	44,008	19,600	10,497		30,097		67,013				2,310	12/25/2041	1FM
69371R-K6-2	PACCAR FINANCIAL CORP		07/10/2012	WELLS FARGO BROKERAGE SERVICES		15,084,750	15,000,000	14,985,450			466		466		14,985,916		98,834	98,834	15,313	06/05/2015	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L	E	08/01/2012	SCHEDULED REDEMPTION		24,105	24,105	19,760	18,119		5,986		5,986		24,105				226	03/30/2013	6*
704549-AL-8	PEABODY ENERGY CORP		09/12/2012	BANK OF AMERICA		12,310,000	12,000,000	12,541,250			(25,972)		(25,972)		12,515,278		(205,278)	(205,278)	628,125	11/15/2021	3FE
708160-BQ-8	PENNEY (JC) CO INC		08/10/2012	CITIBANK		960,000	1,000,000	1,073,750	1,056,373		(5,712)		(5,712)		1,050,661		(90,661)	(90,661)	69,342	04/01/2017	3FE
71343P-AE-1	PEPSIAMERICAS INC		07/31/2012	MATURED		4,500,000	4,500,000	4,487,625	4,498,386		1,614		1,614		4,500,000				258,750	07/31/2012	1FE
71645W-AT-8	PETROBRAS INTL FIN CO	F	08/29/2012	Various		15,688,990	15,000,000	14,949,450	14,958,104		6,249		6,249		14,964,354		724,636	724,636	626,458	01/27/2016	2FE
71645W-AU-5	PETROBRAS INTL FIN CO	F	08/02/2012	Various		15,446,925	15,000,000	15,109,600			4,578		4,578		15,114,178		332,747	332,747	150,208	02/06/2017	2FE
71654Q-BB-7	PETROLEOS MEXICANOS	F	08/01/2012	BARCLAYS BANK		11,275,000	10,000,000	9,911,900			3,687		3,687		9,915,587		1,359,413	1,359,413	260,000	01/24/2022	2FE
69336Q-AC-6	PHHMC 2007-4 A3 RMBS		08/01/2012	SCHEDULED REDEMPTION		71,649	71,649	69,846	71,241		408		408		71,649				3,104	08/15/2037	1FM
69337R-AC-3	PHHMC 2007-5 A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,332,525	1,332,525	1,281,933	1,327,966		4,559		4,559		1,332,525				58,068	09/18/2037	1FM
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		09/28/2012	SCHEDULED REDEMPTION		15,000	15,000	14,777	14,751		249		249		15,000				22	09/30/2016	4FE
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		06/29/2012	SCHEDULED REDEMPTION		3,000	3,000	2,970			30		30		3,000				10,800	03/19/2019	3FE
72347N-AK-6	PINNACLE FOODS FINANCE TERM LOAN F		09/28/2012	SCHEDULED REDEMPTION		3,000	3,000	2,978			23		23		3,000					10/17/2018	4FE

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
144141-DC-9	PROGRESS ENERGY CAROLINA		09/25/2012	MORGAN STANLEY DEAN WITTER		10,314,700	10,000,000	9,977,500			709		709		9,978,209		336,491	336,491	101,111	05/15/2022	1FE
74733V-AA-8	QEP RESOURCES INC		09/07/2012	Various		3,405,000	3,000,000	3,150,000	3,139,926		(8,095)		(8,095)		3,131,832		273,168	273,168	212,473	03/01/2021	3FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		09/01/2012	SCHEDULED REDEMPTION		517,980	769,388	560,025	487,615		23,870		23,870		517,980				40,646	03/25/2040	1FM
761118-WQ-7	RALI 2006-Q03 A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		134,349	134,349	49,720	49,509		84,840		84,840		134,349				504	04/25/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		335,001	335,001	332,418	333,403		2,089		2,089		335,001				11,906	02/25/2036	2FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		09/01/2012	SCHEDULED REDEMPTION		74,067	74,067	68,377	32,814	41,252	4,834		46,086		74,067				2,964	05/25/2036	1FM
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		09/01/2012	SCHEDULED REDEMPTION		29,168	29,168	29,160	29,158		10		10		29,168				1,171	11/25/2033	2FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		09/01/2012	SCHEDULED REDEMPTION		199,045	215,349	204,779	205,009		(5,916)		(5,916)		199,045				8,340	07/25/2034	1FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		09/01/2012	SCHEDULED REDEMPTION		33,904	33,904	33,898	18,749	15,148	7		15,155		33,904				1,405	12/25/2033	1FM
45660N-QS-7	RAST 2003-A6 A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		273,469	273,469	270,392	271,296		2,172		2,172		273,469				9,583	07/25/2033	1FM
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		09/28/2012	SCHEDULED REDEMPTION		1,989,815	1,989,815	2,001,935			(12,120)		(12,120)		1,989,815					02/09/2018	3FE
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		09/28/2012	Various		6,911,979	6,911,979	6,894,079	3,889,284		19,239		19,239		6,911,979				173,875	08/09/2018	3FE
76110V-SR-0	RFMS2 2005-HS2, AI2 RMBS		09/01/2012	SCHEDULED REDEMPTION		977,294	977,294	905,150	674,671		302,623		302,623		977,294				35,736	12/25/2035	1FM
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		09/01/2012	SCHEDULED REDEMPTION		119,028	119,028	81,327	55,077	23,385	40,566		63,951		119,028				4,709	12/25/2035	1FM
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		670,891	670,891	670,867	670,889		2		2		670,891				16,297	02/25/2036	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		09/01/2012	SCHEDULED REDEMPTION		260,433	260,433	242,003	219,489	19,719	23,934		43,652		260,433				11,155	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		414,296	591,929	427,870	431,904		(17,608)		(17,608)		414,296				25,555	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		164,462	164,462	140,328	140,325		31,008		31,008		164,462				7,143	09/25/2037	1FM
76720A-AB-2	RIO TINTO FIN USA LTD	F	09/11/2012	ROYAL BANK OF SCOTLAND PLC		18,321,300	18,000,000	17,976,960			2,103		2,103		17,979,063		342,237	342,237	172,000	03/22/2017	1FE
78010X-AG-6	ROYAL BK OF SCOTLAND PLC	F	06/08/2012	Various					4,992,111		894		894						98,750	09/21/2015	1FE
07384M-6M-9	SAMI 0412 2A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		695,321	695,321	673,294	674,278		21,043		21,043		695,321				13,869	10/25/2051	1FM
79604Y-AB-5	SAMSUNG ELECTRON AMERICA		07/26/2012	Various		64,547,810	64,000,000	63,794,960			11,445		11,445		63,806,405		741,405	741,405	328,174	04/10/2017	1FE
80282F-AC-1	SANTANDER DRIVE AUTO RECEIVABL ABS		08/15/2012	SCHEDULED REDEMPTION		60,189	60,189	60,291	60,268		(79)		(79)		60,189				221	08/15/2013	1FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,895	1,895	1,576	1,579		316		316		1,895				39	11/25/2033	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		219,099	219,099	183,368	183,871		35,228		35,228		219,099				9,533	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		399,225	399,225	319,704	320,081		79,889		79,889		399,225				16,049	10/25/2035	1FM
86359P-AD-2	SASC 2006-BC3 A4 RMBS		09/27/2012	SOCIETE GENERALE		1,326,563	10,000,000	1,467,947	1,427,384		(31,378)		(31,378)		1,396,006		(69,443)	(69,443)	38,141	10/25/2036	1FM
78401F-AC-1	SBA TELECOMMUNICATIONS		08/29/2012	CALLED @ 106.00		2,472,000	2,472,000	2,574,075	2,548,034		(12,487)		(12,487)		2,535,547		(63,547)	(63,547)	353,771	08/15/2016	4FE
991363-9A-2	SCHAEFFLER AG TERM LOAN C2	F	08/20/2012	Various		985,327	984,097	965,377			334		334		965,710		19,616	19,616	(10,675)	01/27/2017	4FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		07/10/2012	J. P. MORGAN SECURITIES, INC.		3,680,500	3,400,000	3,627,750	3,567,550	32,341	(23,901)		8,439		3,575,989		104,511	104,511	245,131	01/15/2018	4FE
81180W-AF-8	SEAGATE HDD CAYMAN	F	09/07/2012	BANK OF AMERICA		4,781,250	4,500,000	4,992,500			(38,759)		(38,759)		4,953,741		(172,491)	(172,491)	219,625	11/01/2021	3FE
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO		09/20/2012	SCHEDULED REDEMPTION		900,027	900,027	873,026			27,001		27,001		900,027				7,268	09/20/2019	1AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO		09/20/2012	SCHEDULED REDEMPTION		3,457,313	3,457,313	3,456,585			728		728		3,457,313				46,256	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO		09/20/2012	SCHEDULED REDEMPTION		1,382,925	1,382,925	1,382,638			287		287		1,382,925				23,325	11/20/2028	2AM
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		09/20/2012	SCHEDULED REDEMPTION		1,670,695	1,670,695	1,670,366	1,670,373		322		322		1,670,695				40,670	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		09/20/2012	SCHEDULED REDEMPTION		742,531	742,531	742,505	742,506		25		25		742,531				23,386	07/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		09/20/2012	SCHEDULED REDEMPTION		358,799	358,799	358,704	358,712		88		88		358,799				10,927	04/20/2026	2AM
78444V-AB-7	SLC STUDENT LOAN TRUST		09/17/2012	SCHEDULED REDEMPTION		298,252	298,252	308,092			(9,840)		(9,840)		298,252				5,504	07/15/2042	1FE
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		09/17/2012	Various		11,971,989	12,421,786	12,014,064	823,096		(54,192)		(54,192)		11,958,795		13,194	13,194	211,469	06/15/2033	1FE
78443C-BG-8	SLM STUDENT LOAN TRUST		07/10/2012	DEUTSCHE BANK SECURITIES		8,037,620	8,201,653	7,965,052			13,564		13,564		7,978,616		59,004	59,004	32,746	03/16/2020	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST		09/17/2012	SCHEDULED REDEMPTION		247,328	247,328	238,980			8,347		8,347		247,328				1,324	06/15/2021	1FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		09/17/2012	SCHEDULED REDEMPTION		1,177,121	1,177,121	1,082,658	732,755		91,927		91,927		1,177,121				7,376	12/16/2030	1FE
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		09/17/2012	SCHEDULED REDEMPTION		618,365	618,365	598,612	533,208		19,232		19,232		618,365				4,451	09/15/2020	1FE
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		09/17/2012	SCHEDULED REDEMPTION		927,926	927,926	890,809	893,654		34,271		34,271		927,926				6,394	03/15/2022	1FE
78446T-AC-8	SLM STUDENT LOAN TRUST ABS		06/13/2012	Various					41,982,109		1,036		1,036						1,038,146	10/17/2044	1FE
84649Q-AD-5	SPANSION LLC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		138,688	138,688	136,736	136,261	130	2,297		2,427		138,688				98	02/09/2015	3FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	09/21/2012	Various		811,224	811,224	754,439	5,030,061		243,250		243,250		811,224				14,536	03/21/2017	1FE
858119-AN-0	STEEL DYNAMICS INC		08/16/2012	TENDER OFFER		10,304,674	10,185,000	10,574,163	7,388,275	9,460	(72,106)		(62,646)		10,434,380		(129,706)	(129,706)	849,274	04/15/2016	3FE
864486-AF-2	SUBURBAN PROPANE PARTNRS		08/01/2012	DIRECT		389	389	416							416		(27)	(27)		08/01/2021	3FE
84751P-LM-9	SURF 2006-BC2, A2B RMBS		09/01/2012	SCHEDULED REDEMPTION		156,905	156,905	115,255	102,810		54,095		54,095		156,905				6,095	06/25/2042	1FM
84751W-AD-6	SURF 2006-BC3, A-2C RMBS		08/29/2012	BARCLAYS BANK		6,903,000	13,000,000	9,234,346	9,216,877		(8,307)		(8,307)		9,208,571		(2,305,571)	(2,305,571)	36,634	06/25/2037	1FM
83612Q-AD-0	SVHE 2007-NS1 A4 RMBS		08/02/2012	KEYBANC CAPITAL MARKETS		3,100,000	8,000,000	2,745,113	2,558,512	5,434,049	64,182		5,498,231		2,823,105		276,895	276,895	27,564	06/25/2042	1FM
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		09/01/2012	SCHEDULED REDEMPTION		676,688	676,688	671,269	671,331		5,357		5,357		676,688				23,598	11/20/2027	2AM
78487M-AA-7	SVOVM 2006-AA A ABS		09/01/2012	SCHEDULED REDEMPTION		183,118	183,118	183,082	183,100		18		18		183,118				6,996	02/20/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
874060-AA-4	TAKEDA PHARMACEUTICAL	F	07/12/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,021,000	10,000,000	10,000,000							10,000,000		21,000	21,000		03/17/2015	1FE
878742-AM-7	TECK RESOURCES LIMITED	A	08/29/2012	CALLED @ 111.907		27,227,000	27,227,000	31,357,608			(1,178,236)		(1,178,236)		30,179,372		(2,952,372)	(2,952,372)	5,443,524	05/15/2016	2FE
878744-AA-9	TECK RESOURCES LIMITED	A	08/16/2012	BARCLAYS BANK		4,955,150	5,000,000	4,985,250			915		915		4,986,165		(31,015)	(31,015)	72,083	03/01/2019	2FE
87938W-AM-5	TELEFONICA EMISIONES SAU	F	09/10/2012	MORGAN STANLEY DEAN WITTER		967,500	1,000,000	939,700			2,027		2,027		941,727		25,773	25,773	19,395	04/27/2020	2FE
87938W-AP-8	TELEFONICA EMISIONES SAU	F	09/07/2012	Various		5,747,500	6,000,000	5,240,880			14,393		14,393		5,255,273		492,227	492,227	186,770	02/16/2021	2FE
88033G-BP-4	TENET HEALTHCARE CORP		07/27/2012	BANK OF AMERICA		3,247,500	3,000,000	3,135,000			(4,021)		(4,021)		3,130,979		116,521	116,521	46,875	11/01/2018	3FE
88078F-AR-9	TEREX CORP TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		27,836	27,836	28,053	3,738		(217)		(217)		27,836					04/28/2017	3FE
881609-AS-0	TESORO CORP		09/27/2012	TENDER OFFER		2,962,500	3,000,000	3,052,500	3,044,831		(17,513)		(17,513)		3,027,318		(64,818)	(64,818)	269,979	11/01/2015	3FE
881609-AT-8	TESORO CORP		09/27/2012	TENDER OFFER		5,107,410	5,082,000	5,265,955	5,185,054	47,282	(31,707)		15,575		5,200,629		(93,219)	(93,219)	424,065	06/01/2017	3FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP		09/07/2012	STERNE AGEE & LEACH		577,713	565,000	565,000							565,000		12,713	12,713		10/01/2020	4FE
882508-AU-8	TEXAS INSTRUMENTS INC		09/17/2012	HSBC SECURITIES, INC.		9,940,600	10,000,000	9,939,000			1,007		1,007		9,940,007		593	593	20,167	08/03/2019	1FE
88732J-AG-3	TIME WARNER CABLE INC		07/02/2012	MATURED		2,500,000	2,500,000	2,375,597	2,481,798		18,202		18,202		2,500,000				135,000	07/02/2012	2FE
887317-AQ-8	TIME WARNER INC		09/24/2012	WELLS FARGO BROKERAGE SERVICES		10,494,000	10,000,000	9,985,700			350		350		9,986,050		507,950	507,950	98,222	06/15/2022	2FE
89152U-AF-9	TOTAL CAPITAL SA	F	09/18/2012	GOLDMAN, SACHS & CO.		4,853,356	4,299,000	4,594,083	4,584,157		(19,755)		(19,755)		4,564,403		288,953	288,953	203,441	01/28/2021	1FE
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		20,151	20,151	20,252			(101)		(101)		20,151					02/10/2018	3FE
893647-AP-2	TRANSDIGM INC		08/31/2012	Various		2,448,750	2,200,000	2,395,250	2,365,000	5,609	(18,215)		(12,606)		2,352,394		96,356	96,356	113,473	12/15/2018	4FE
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		09/28/2012	Various		6,250	6,250	6,219			63		63		6,250				224	02/14/2017	3FE
89378T-AB-9	TRANSNET LTD	F	09/28/2012	MORGAN STANLEY DEAN WITTER		5,312,500	5,000,000	4,972,150	4,976,667		3,971		3,971		4,980,638		331,862	331,862	258,125	02/10/2016	1FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS		08/12/2012	SCHEDULED REDEMPTION		9,351,999	9,351,999	9,648,571	9,427,165		(75,166)		(75,166)		9,351,999				315,218	07/14/2014	1FE
897050-AA-8	TRONOX FINANCE LLC		08/30/2012	GOLDMAN, SACHS & CO.		1,896,094	1,875,000	1,891,406			(90)		(90)		1,891,317		4,777	4,777	4,980	08/15/2020	4FE
902118-BM-9	TYCO INTERNATIONAL FINAN	E	08/15/2012	CALLED @ 107.668		9,000,000	9,000,000	9,157,070	9,100,256		(21,602)		(21,602)		9,078,654		(78,654)	(78,654)	999,495	10/15/2014	1FE
902118-BK-3	TYCO INTL GROUP SA	E	08/15/2012	CALLED @ 106.892		3,650,000	3,650,000	3,918,604	3,774,676		(40,434)		(40,434)		3,734,242		(84,242)	(84,242)	415,808	11/15/2013	1FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		07/20/2012	DISTRIBUTION		67											67	67		04/10/2026	1AM
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		07/30/2012	DISTRIBUTION		27											27	27		04/10/2026	1AM
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		09/28/2012	SCHEDULED REDEMPTION		611	611	611							611					07/28/2017	4FE
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		09/28/2012	SCHEDULED REDEMPTION		3,539	3,539	3,509	3,092	16	32		48		3,539					07/28/2017	4FE
902733-AB-0	U-HAUL S FLEET LLC ABS		09/25/2012	SCHEDULED REDEMPTION		1,769,818	1,769,818	1,845,805	1,590,284	5,032	(62,927)		(57,895)		1,769,818				70,736	02/25/2020	4AM
913017-BV-0	UNITED TECHNOLOGIES CORP		09/12/2012	Various		47,292,650	45,000,000	44,965,350			873		873		44,966,223		2,326,427	2,326,427	408,683	06/01/2022	1FE
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		08/07/2012	TENDER OFFER		5,607,875	5,525,000	5,741,500	5,573,062	76,399	(38,169)		38,230		5,611,293		(3,418)	(3,418)	376,160	06/01/2015	4FE
91911T-AF-0	VALE OVERSEAS LIMITED	F	07/13/2012	Various		14,676,448	13,025,000	14,828,311	14,555,371		(196,479)		(196,479)		14,358,892		317,556	317,556	829,023	01/11/2016	2FE
91911T-AM-5	VALE OVERSEAS LIMITED	F	09/14/2012	Various		25,977,750	25,000,000	25,336,250			(10,738)		(10,738)		25,325,512		652,238	652,238	669,618	01/11/2022	2FE
C9413P-AG-8	VALEANT PHARMACEUTICALS SERIES A TL B	A	09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,438			63		63		2,500				6	02/13/2019	3FE
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250					03/27/2019	3FE
92343V-BC-7	VERIZON COMMUNICATIONS		09/25/2012	ROYAL BANK OF SCOTLAND PLC		16,540,200	15,000,000	14,881,200	14,882,808		7,477		7,477		14,890,285		1,649,915	1,649,915	473,958	11/01/2021	1FE
928670-AJ-7	VOLKSWAGEN INTL FIN NV	F	07/30/2012	Various		9,499,916	9,400,000	9,417,108			(1,853)		(1,853)		9,415,255		84,661	84,661	55,160	03/22/2015	1FE
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		09/25/2012	SCHEDULED REDEMPTION		167,480	917,591	137,563	126,613	11,615	29,252		40,867		167,480				3,155	09/25/2046	6FE
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		09/25/2012	SCHEDULED REDEMPTION		48,476	194,029	36,781	49,709	5,551	(6,783)		(1,233)		48,476				697	06/25/2046	1FM
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		09/25/2012	SCHEDULED REDEMPTION		88,723	389,255	69,591	67,688		21,035		21,035		88,723				1,355	08/25/2046	1FM
92926W-AB-3	WAMU 2007-OA1 A1B RMBS		09/25/2012	SCHEDULED REDEMPTION		353,206	700,597	143,452	110,360		252,341		252,341		353,206				2,378	02/25/2047	1FM
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		349,680	349,680	199,001	195,439		154,241		154,241		349,680				6,947	06/25/2042	1FM
94973V-BA-4	WELLPOINT INC		09/24/2012	Various		15,061,420	15,000,000	14,949,450			119		119		14,949,569		111,851	111,851	14,392	01/15/2023	2FE
952355-AK-1	WEST CORP		09/14/2012	Various		7,141,538	6,855,000	7,148,813	5,761,463	232,538	(29,069)		203,470		7,091,057		50,480	50,480	453,720	01/15/2019	4FE
95235L-AJ-9	WEST CORPORATION TERM B-4		09/03/2012	VARIOUS		28,397		28,397			28,397		28,397		28,397					07/15/2016	4FE
96032Q-AA-0	WESTGATE RESORTS		09/01/2012	SCHEDULED REDEMPTION		1,760,191	1,760,191	1,760,191							1,760,191				27,996	09/20/2025	1FE
96032Q-AC-6	WESTGATE RESORTS		09/01/2012	SCHEDULED REDEMPTION		1,319,945	1,319,945	1,319,945							1,319,945				25,659	09/20/2025	2AM
949808-AT-6	WFMBS 2003-J 2A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		397,952	397,952	391,609	395,374		2,578		2,578		397,952				12,707	10/25/2033	1FM
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,040,558	1,040,558	985,928	970,782		69,775		69,775		1,040,558				45,260	04/25/2037	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		203,104	203,104	158,312	159,361		43,743		43,743		203,104				7,982	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		607,635	607,635	543,756	544,497		63,138		63,138		607,635				24,597	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		09/01/2012	SCHEDULED REDEMPTION		236,878	236,878	211,043	210,376		26,502		26,502		236,878				10,240	09/25/2039	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2012	SCHEDULED REDEMPTION		581,317	581,317	512,765	505,699		75,618		75,618		581,317				25,131	09/25/2039	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2012	SCHEDULED REDEMPTION		805,249	805,249	714,659	702,893		102,357		102,357		805,249				34,137	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		09/01/2012	SCHEDULED REDEMPTION		520,728	520,728	457,264	451,697		69,030		69,030		520,728				22,075	09/25/2037	1FM
96758D-AP-8	WIDE OPEN WEST FINANCE LLC TERM LOAN		07/31/2012	CREDIT SUISSE		1,470,000	1,500,000	1,440,000			23		23		1,440,023		29,977	29,977	165	07/17/2018	4FE

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
97381W-AJ-3	WINDSTREAM CORP		08/15/2012	BARCLAYS BANK		2,175,000	2,000,000	2,185,000	2,165,000	418	(15,334)		(14,917)		2,150,083		24,917	24,917	126,438	11/01/2017	3FE
97381W-AX-2	WINDSTREAM CORP		09/13/2012	J. P. MORGAN SECURITIES, INC.		5,325,000	5,000,000	5,292,500			(16,097)		(16,097)		5,276,403		48,597	48,597	308,333	06/01/2022	3FE
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		08/06/2012	Various		1,815,472	1,815,472	1,834,541	1,807,157	27,178	(18,863)		8,315		1,815,472				12,294	02/11/2016	4FE
980888-AE-1	WOOLWORTHS LIMITED	F	09/05/2012	WARBURG DILLION READ LLC		7,358,610	7,000,000	7,156,660	7,143,130		(22,046)		(22,046)		7,121,084		237,526	237,526	200,900	04/12/2016	1FE
98212B-AD-5	WPX ENERGY INC		07/18/2012	BARCLAYS BANK		8,286,625	8,200,000	8,200,000	8,200,000						8,200,000		86,625	86,625	330,567	01/15/2022	3FE
983130-AP-0	WYNN LAS VEGAS LLC/CORP		07/11/2012	KEYBANC CAPITAL MARKETS		2,231,250	2,000,000	2,240,000			(18,647)		(18,647)		2,221,353		9,897	9,897	111,563	05/01/2020	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,426,216,570	1,475,611,434	1,439,016,637	646,396,156	42,281,568	110,271		42,391,839		1,431,977,316		(5,760,747)	(5,760,747)	45,733,249	XXX	XXX
8399997. Total - Bonds - Part 4						2,173,017,529	2,252,185,912	2,153,523,417	1,246,820,142	44,891,339	103,160		44,994,499		2,162,471,005		10,546,523	10,546,523	75,159,642	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,173,017,529	2,252,185,912	2,153,523,417	1,246,820,142	44,891,339	103,160		44,994,499		2,162,471,005		10,546,523	10,546,523	75,159,642	XXX	XXX
G3921A-14-2	GLOBAL CROSSING CONV PFD 7.0%	F	07/02/2012	DISTRIBUTION	0.000	704	0.00										704	704			P4U
37932J-30-1	GLOBAL CROSSING CUM CONV PFD 7.00%		07/02/2012	DISTRIBUTION	0.000	432	0.00										432	432			P4A
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,136	XXX										1,136	1,136		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,136	XXX										1,136	1,136		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,136	XXX										1,136	1,136		XXX	XXX
002824-10-0	ABBOTT LABS		07/11/2012	DIRECT	31,240.000	2,051,531		1,565,358	1,756,625	(191,220)	81		(191,139)		1,565,358		486,173	486,173	30,928		L
00374N-10-7	ABOVENET INC		07/02/2012	MERGER	1,860.000	156,240		102,191	120,919	(18,727)	2		(18,725)		102,191		54,049	54,049			L
019777-10-1	ALLOS THERAPEUTICS INC		09/06/2012	MERGER	1,100.000	2,002		2,020	1,562	458			458		2,020		(18)	(18)			L
032359-30-9	AMTRUST FINL SERVICES		09/20/2012	DISTRIBUTION	0.000	5,040		5,040							5,040						L
032346-10-8	AMYLIN PHARMACEUTIALS INC		08/08/2012	MERGER	12,680.000	393,080		139,129	144,298	(5,170)			(5,170)		139,129		253,951	253,951			L
042744-10-2	ARROW FINANCIAL CORP		09/20/2012	DISTRIBUTION	0.000	88		88							88						L
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	07/26/2012	DISTRIBUTION	0.000	23		23							23						U
04543P-10-0	ASSETT ACCEPTANCE CAPITAL		07/10/2012	INSTINET	300.000	2,154		1,019	1,173	(154)			(154)		1,019		1,136	1,136			L
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	09/11/2012	DISTRIBUTION	0.000	2,400		2,400							2,400						U
09058V-10-3	BIOCRYST PHARMACEUTICILS		08/28/2012	ITG	200.000	810		553	494	59			59		553		258	258			L
110122-10-8	BRISTOL MYERS SQUIBB CO		07/26/2012	DISTRIBUTION	0.000	484											484	484			L
G16962-10-5	BUNGE LTD		07/10/2012	INSTINET	1,000.000	61,037		58,858	57,200	1,658			1,658		58,858		2,179	2,179	500		L
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		07/05/2012	Various	3,840.000	353,529		156,144	199,680	(43,530)	4		(43,527)		156,144		197,385	197,385			L
148887-10-2	CATAMARAN CORPORATION		08/20/2012	Various	101.400	9,711		9,766							9,766		(55)	(55)			U
16444H-10-2	CHEROKEE INC		07/10/2012	INSTINET	200.000	2,771		2,583	2,334	249			249		2,583		188	188	80		L
187120-10-3	CLIFTON SAVINGS BANCORP INC		07/10/2012	INSTINET	100.000	1,007		930	928	2			2		930		77	77	12		L
203233-10-1	COMMONWEALTH REIT		07/24/2012	DISTRIBUTION	0.000	731		731							731						L
G23773-10-7	CONSOLIDATED WATER CO-ORD SH	R	07/10/2012	INSTINET	200.000	1,713		1,654	1,716	(62)			(62)		1,654		59	59	45		L
222660-10-2	COURIER CORP.		07/10/2012	INSTINET	100.000	1,402		719	1,173	(454)			(454)		719		683	683	42		L
H3698D-49-2	CREDIT SUISSE GROUP AG RIGHTS	D	07/25/2012	UBS AG	77,889.000	78											78	78			U
227483-10-4	CROSS COUNTRY HEALTHCARE INC		07/10/2012	INSTINET	400.000	1,883		1,583	2,220	(637)			(637)		1,583		300	300			L
228903-10-0	CRYOLIFE INC		07/10/2012	INSTINET	400.000	1,977		1,794	1,920	(126)			(126)		1,794		183	183			L
N2563N-10-9	DE MASTER BLENDERS NV		07/20/2012	MERGER	13,600.000	150,858		141,556							141,556		9,302	9,302			U
248356-10-7	DENISON MINES CORP	C	07/12/2012	DISTRIBUTION	0.000	7,134		7,134							7,134						U
25212W-10-0	DEX ONE CORP		07/10/2012	INSTINET	700.000	725		481	1,162	(681)			(681)		481		245	245			L
26441C-20-4	DUKE ENERGY HLDG CORP		07/30/2012	Various	1.198	127		68	79	(11)	100		88		68		59	59	1		L
277432-10-0	EASTMAN CH EM CO COM		07/27/2012	DIRECT	0.800	40		40							40						L
Q3383N-10-2	ECHO ENTERTAINMENT GROUP LTD	D	07/26/2012	DISTRIBUTION	0.000	6,106		6,106							6,106						U
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		09/13/2012	Various	0.094	1,905		1,904			3,537		3,537		1,904		1	1			L
29285W-10-4	ENGILITY HOLDINGS INC		08/17/2012	DIRECT	0.650	10		11							11		(1)	(1)			L
29382R-10-7	ENTRAVISION COMMUNICATIONS CORP		07/10/2012	INSTINET	1,100.000	1,482		1,265	1,716	(451)			(451)		1,265		217	217			L
29481V-10-8	ERESEARCH TECHNOLOGY INC		07/05/2012	MERGER	5,200.000	41,600		23,816	24,388	(572)			(572)		23,816		17,784	17,784			L
30231G-10-2	EXXON MOBIL CORP		07/10/2012	INSTINET	100.000	8,407		7,365	8,476	(1,111)			(1,111)		7,365		1,042	1,042	104		L
305560-30-2	FAIRPOINT COMMUNICATION		07/10/2012	INSTINET	600.000	3,454		2,676	2,598	78			78		2,676		777	777			L
307675-10-8	FARMER BROS CO		07/10/2012	INSTINET	1,400.000	10,878		7,335	10,696	(3,361)			(3,361)		7,335		3,542	3,542			L
30247C-30-1	FBR & CO		07/10/2012	INSTINET	300.000	832		737	615	122			122		737		95	95			L
320771-10-8	FIRST MARBLEHEAD CORP		07/10/2012	INSTINET	400.000	465		418	468	(50)			(50)		418		47	47			L
35471R-10-6	FRANKLIN STREET PROPERTIES		07/25/2012	DISTRIBUTION	0.000	466		466							466						L

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
37045V-10-0	GENERAL MOTORS CO		07/11/2012	WARBURG DILLION READ LLC	27.000																L
37045V-11-8	GENERAL MOTORS WARRANT A		07/11/2012	WARBURG DILLION READ LLC	25.000					(276)			(276)								U
37045V-12-6	GENERAL MOTORS WARRANT B		07/11/2012	WARBURG DILLION READ LLC	25.000					(170)			(170)								L
372284-20-8	GENIE ENERGY LTD B SHARES		08/30/2012	DISTRIBUTION	0.000	139		139							139						L
36866T-10-3	GEN-PROBE INC		08/01/2012	MERGER	4,340.000	359,135		211,413	256,581	(45,163)	3		(45,160)		211,413		147,722	147,722			L
372476-10-1	GEORESOURCES INC		08/02/2012	Various	1,820.000	58,412		33,312	53,344	(20,032)			(20,032)		33,312		25,100	25,100			L
G3921A-17-5	GLOBAL CROSSING LTD		07/02/2012	DISTRIBUTION	0.000	1,402											1,402	1,402			L
382388-10-6	GOODRICH CORPORATION		07/26/2012	MERGER	9,521.000	1,213,928		924,829	1,177,748	(252,907)	6		(252,901)		924,832		289,095	289,095	7,900		L
40537Q-20-9	HALCON RESOURCES CORPORATION		08/29/2012	DIRECT	1.240	10		8							8		2	2			L
413833-10-4	HARRIS AND HARRIS GROUP INC		07/10/2012	INSTINET	400.000	1,558		1,425	1,384	41			41		1,425		132	132			L
42210P-10-2	HEADWATERS INC		07/10/2012	INSTINET	700.000	3,922		1,126	1,554	(428)			(428)		1,126		2,796	2,796			L
421924-10-1	HEALTHSOUTH CORP		07/26/2012	DISTRIBUTION	0.000	1,656											1,656	1,656			U
422806-20-8	HEICO CORP CL A		07/10/2012	INSTINET	625.000	20,323		16,716	19,675	(2,959)			(2,959)		16,716		3,607	3,607	68		L
42366C-10-3	HEMISPHERX BIOPHARMA INC		08/17/2012	DISTRIBUTION	0.000	2,715											2,715	2,715			L
444903-10-8	HUMAN GENOME SCIENCES INC		08/03/2012	MERGER	17,861.000	254,519		131,993	131,993						131,993		122,526	122,526			L
458743-10-1	INTERLINE BRANDS INC		09/07/2012	MERGER	3,640.000	92,820		58,602	56,675	1,934	3		1,937		58,602		34,218	34,218			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		07/10/2012	INSTINET	100.000	18,989		17,849	18,388	(539)			(539)		17,849		1,140	1,140	160		L
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT	F	08/31/2012	DISTRIBUTION	0.000	5,777,778		5,777,778							5,777,778						U
46579N-15-2	IVANHOE MINES LTD RIGHTS	C	07/16/2012	ITG, INC.	21,300.000	7,735											7,735	7,735			U
193294-10-5	KENNETH COLE PRODUCTIONS A		09/25/2012	MERGER	200.000	3,050		2,098	2,118	(20)			(20)		2,098		952	952			L
49456B-11-9	KINDER MORGAN INC CW17 WARRANTS		07/10/2012	INSTINET	9,792.000	21,722					(100,362)		(100,362)				21,722	21,722			U
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		09/05/2012	Various	0.694	1,593		1,580							1,580		13	13			L
499183-80-4	KNOLOGY INC		07/17/2012	MERGER	700.000	13,825		9,428	9,940	(512)			(512)		9,428		4,397	4,397			L
502424-10-4	L-3 COMMUNICATIONS		07/18/2012	DISTRIBUTION	0.000	32,929		32,929							32,929						L
53071M-10-4	LIBERTY INTERACTIVE CORP		08/15/2012	DISTRIBUTION	0.000	87,173		87,173							87,173						L
53071M-11-2	LIBERTY VENTURES RIGHTS		09/26/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	691.000	8,887											8,887	8,887			U
53071M-88-0	LIBERTY VENTURES SERIES A		08/23/2012	DIRECT	0.200	8		6							6		3	3			U
532791-10-0	LINCARE HOLDINGS INC		08/13/2012	MERGER	9,250.000	383,875		265,201	237,818	27,391	2		27,393		265,201		118,674	118,674	5,550		L
H50430-23-2	LOGITECH INTERNATIONAL	D	09/25/2012	DISTRIBUTION	0.000	13,347		13,347							13,347						U
57686G-10-5	MATSON INC		07/02/2012	DISTRIBUTION	0.000	59,554		59,554							59,554						L
58404W-10-9	MEDCATH CORP		09/25/2012	DISTRIBUTION	0.000	2,532		2,532							2,532						L
58964Q-10-4	MERIDAN INTERSTATE BANCORP		07/10/2012	INSTINET	100.000	1,409		1,076	1,245	(169)			(169)		1,076		333	333			L
60671Q-10-4	MITEL NETWORKS CORP		07/10/2012	INSTINET	300.000	1,311		736	954	(218)			(218)		736		575	575			L
60689B-10-7	MMODAL INC		08/17/2012	MERGER	400.000	5,600		3,081	3,848	(767)			(767)		3,081		2,519	2,519			L
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		07/02/2012	DISTRIBUTION	0.000	287											287	287			L
611740-10-1	MONSTER BEVERAGE CORPORATION		07/10/2012	INSTINET	600.000	43,963		26,591	27,642	(1,051)			(1,051)		26,591		17,371	17,371			L
61945C-10-3	MOSAIC COMPANY		07/10/2012	INSTINET	100.000	5,606		5,461	5,043	418			418		5,461		146	146	18		L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		07/11/2012	WARBURG DILLION READ LLC	76.000																U
62912R-10-7	NGP CAPITAL RESOURCES CO		07/10/2012	INSTINET	300.000	2,248		2,051	2,157	(106)			(106)		2,051		197	197	129		L
629337-10-6	NN INC		07/10/2012	INSTINET	300.000	3,000		1,613	1,800	(188)			(188)		1,613		1,388	1,388			L
670002-10-4	NOVAVAX INC		07/10/2012	INSTINET	1,300.000	2,458		1,991	1,638	353			353		1,991		468	468			L
68375V-10-5	OPNEXT INC		07/23/2012	MERGER	700.000	679		888	565	323			323		888		(209)	(209)			L
68557K-10-9	ORBITZ WORLDWIDE INC		07/10/2012	INSTINET	100.000	409		225	376	(152)			(152)		225		185	185			L
686164-10-4	OREXIGEN THERAPEUTICS INC		07/10/2012	INSTINET	400.000	2,423		770	644	126			126		770		1,654	1,654			L
694873-10-0	PACIFIC SUNWEAR CALIF INC		07/10/2012	INSTINET	100.000	194		120	171	(51)			(51)		120		74	74			L
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG	D	08/13/2012	DISTRIBUTION	0.000	2,198		2,198							2,198						U
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		09/28/2012	MERGER	3,240.000	162,000		78,478	106,045	(27,563)	4		(27,559)		78,478		83,522	83,522			L
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	08/10/2012	DISTRIBUTION	0.000	306		306							306						U
70336T-10-4	PATRIOT COAL CORP		07/11/2012	Various	9,960.000	2,118		23,605	84,361						23,605		(21,487)	(21,487)			L
69333Y-10-8	PF CHANGS CHINA BISTRO		07/02/2012	MERGER	2,360.000	121,540		97,646	72,948	24,702			24,702		97,646		23,894	23,894	1,298		L
73941U-10-2	POZEN INC		07/10/2012	INSTINET	200.000	1,311		491	790	(300)			(300)		491		820	820			L
743263-10-5	PROGRESS ENERGY INC		07/03/2012	MERGER	23,120.000	1,406,082		1,088,781	1,295,182	(206,379)	16		(206,363)		1,088,786		317,296	317,296	34,657		L
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		07/10/2012	INSTINET	900.000	5,103		4,142	4,437	(295)			(295)		4,142		962	962			L
74834T-10-3	QUEST SOFTWARE INC		09/28/2012	MERGER	5,280.000	147,840		93,028	98,208	(5,170)	4		(5,166)		93,037		54,803	54,803			L

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
812350-11-4	SEARS HOMETOWN AND OUTLET STORES INC RTS		09/19/2012	INSTINET	800.000	1,919											1,919	1,919			L
Q9594W-19-5	SEVEN WEST MEDIA LTD	D	08/31/2012	DISTRIBUTION	0.000	1,085		1,085							1,085						U
825549-10-8	SHUFFLE MASTER INC		09/12/2012	DISTRIBUTION	0.000	70											70	70			L
834376-50-1	SOLUTIA INC		07/05/2012	Various	11,240.000	314,342		191,524	194,227	(2,690)	8		(2,682)		191,524		122,818	122,818	422		L
J7620U-10-8	SO-NET ENTERTAINMENT CORP	D	09/14/2012	INSTINET	19.000	137,149		47,170	69,143	(11,310)	(9)		(11,319)	(10,654)	47,170	7,638	82,342	89,979	669		U
844767-10-3	SOUTHWEST BANCORP INC OKLA		07/10/2012	INSTINET	200.000	1,865		852	1,192	(340)			(340)		852		1,013	1,013			L
847220-20-9	SPARTECH CORP		07/10/2012	INSTINET	300.000	1,574		971	1,419	(449)			(449)		971		603	603			L
78462F-10-3	SPDR S&P 500 ETF TRUST		07/10/2012	INSTINET	2,600.000	353,712		310,119	326,300	(16,142)			(16,142)		310,158		43,555	43,555	5,388		U
Q86963-10-7	SPOTLESS GROUP LTD	D	07/30/2012	MERGER	21,095.000	57,986		38,696	51,351	(2,350)	3		(2,347)	(10,297)	38,696	10,953	8,337	19,290	1,991		U
853626-10-9	STANDARD MICROSYSTEMS CORP.		08/02/2012	MERGER	2,640.000	97,680		71,744	68,033	3,715			3,716		71,744		25,936	25,936			L
86677E-10-0	SUN HEALTHCARE GROUP INC		07/10/2012	INSTINET	600.000	5,019		1,844	2,328	(485)			(485)		1,844		3,175	3,175			L
874161-10-2	TALBOTS		08/06/2012	MERGER	1,100.000	3,025		3,200	2,926	274			274		3,200		(175)	(175)			L
87612G-10-1	TARGA RES CORP		08/15/2012	WARBURG DILLION READ LLC	952.000	40,560		41,941							41,941		(1,381)	(1,381)			L
Q8980R-10-9	TEN NETWORK HOLDINGS LTD	D	07/25/2012	DISTRIBUTION	0.000	(126)		(126)							(126)						U
87261X-10-8	TMX GROUP INC	C	09/19/2012	MERGER	5,000.000	250,564		135,136	204,614	(63,679)	12		(63,668)	(5,768)	135,136	9,598	105,830	115,428	5,086		U
89214P-10-9	TOWNE BANK		08/20/2012	DIRECT	0.600	7		9							9		(2)	(2)			L
918914-10-2	VALENCE TECHNOLOGY INC		07/27/2012	ITG	1,000.000	15		1,040	980	60			60		1,040		(1,025)	(1,025)			L
92343V-10-4	VERIZON COMMUNICATIONS		07/11/2012	DIRECT	68,260.000	3,051,222		2,366,206	2,738,591	(372,283)			(372,283)		2,366,206		685,016	685,016	102,390		L
961765-10-4	WESTWOOD HOLDINGS GROUP		07/10/2012	INSTINET	100.000	3,731		3,461	3,655	(194)			(194)		3,461		270	270	111		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						17,967,208	XXX	14,551,146	9,682,470	(1,239,691)	(96,589)		(1,336,280)	(26,719)	14,551,203	28,189	3,387,817	3,416,005	197,547	XXX	XXX
9799997. Total - Common Stocks - Part 4						17,967,208	XXX	14,551,146	9,682,470	(1,239,691)	(96,589)		(1,336,280)	(26,719)	14,551,203	28,189	3,387,817	3,416,005	197,547	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						17,967,208	XXX	14,551,146	9,682,470	(1,239,691)	(96,589)		(1,336,280)	(26,719)	14,551,203	28,189	3,387,817	3,416,005	197,547	XXX	XXX
9899999. Total - Preferred and Common Stocks						17,968,344	XXX	14,551,146	9,682,470	(1,239,691)	(96,589)		(1,336,280)	(26,719)	14,551,203	28,189	3,388,953	3,417,141	197,547	XXX	XXX
9999999 - Totals						2,190,985,873	XXX	2,168,074,563	1,256,502,612	43,651,648	6,571		43,658,219	(26,719)	2,177,022,209	28,189	13,935,476	13,963,665	75,357,189	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 24

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 Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS2336648 ON RPMINT 150 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2018		5,000,000	credit event/(1.5000)			(57,083)	(95,838)		(95,838)	(194,124)					2FE	0001
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	credit event/(0.9500)			(36,153)	(23,522)		(23,522)	12,192					2FE	0001
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	credit event/(1.0000)			(38,056)	(29,930)		(29,930)	9,271					1FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(22,072)	(41,985)		(41,985)	(59,322)					2FE	0001
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	credit event/(1.5700)			(59,775)	(46,367)		(46,367)	419					3FE	0001
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	credit event/(0.5100)			(19,408)	73,988		73,988	(115,680)					2FE	0001
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	credit event/(0.4900)			(18,647)	14,000		14,000	(146,388)					1FE	0001
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	credit event/(0.7700)			(17,582)	(13,632)		(13,632)	1,459					1FE	0001
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	credit event/(1.2000)			(45,667)	(38,299)		(38,299)	(133,077)					2FE	0001
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	credit event/(0.7500)			(28,542)	23,216		23,216	(130,500)					3FE	0001
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(0.8100)			(30,825)	12,701		12,701	(181,230)					2FE	0001
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(1.0300)			(39,197)	20,597		20,597	(79,511)					2FE	0001
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	credit event/(3.5200)			(26,791)	(27,230)		(27,230)	(46,152)					3FE	0001
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	credit event/(5.8000)			(88,289)	(133,851)		(133,851)	(22,482)					3FE	0001
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(58,663)	(101,711)		(101,711)	(120,135)		17,448			2FE	0001
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	credit event/(1.0000)	44,737		(44,574)	(42,534)		(42,534)	(90,866)		(6,519)			2FE	0001

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 Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	05/25/2010	06/20/2015		10,000,000	credit event/(1.0000)	(118,791)		(58,527)	(206,882)		(206,882)	(26,671)		17,584			1FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		550,000	credit event/(1.0000)	56,687		(12,424)	18,418		18,418	(21,643)		(8,238)			4FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(29,799)	(127,542)		(127,542)	(29,201)		8,256			3FE	0001
CDS CS3294093 ON CAH 100 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	12/17/2010	03/20/2016		10,000,000	credit event/(1.0000)	(178,508)		(50,637)	(247,778)		(247,778)	(54,628)		25,474			2FE	0001
CDS CS3332489 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		7,000,000	credit event/(5.0000)	(654,325)		(168,782)	(627,104)		(627,104)	(206,036)		97,606			3FE	0001
CDS CS3358096 ON COF-BNKNA 100 06/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	04/13/2011	06/20/2016		5,000,000	credit event/(1.0000)	(80,503)		(26,407)	(77,842)		(77,842)	(93,758)		11,648			2FE	0001
CDS CS3429780 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)	374,441		(209,487)	17,133		17,133	(426,921)		(133,376)			1FE	0001
CDS CS3429822 ON C 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	08/11/2011	09/20/2014		25,000,000	credit event/(1.0000)	993,018		(430,094)	(83,831)		(83,831)	(804,035)		(239,817)			1FE	0001
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	08/12/2011	09/20/2013		10,000,000	credit event/(1.0000)	113,750		(116,682)	14,228		14,228	(179,415)		(40,571)			1FE	0001
CDS CS3437452 ON NBR-INC 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	credit event/(1.0000)	74,353		(48,942)	58,966		58,966	(122,659)		(10,887)			2FE	0001
CDS CS3442569 ON DUKECO 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	08/22/2011	09/20/2016		5,000,000	credit event/(1.0000)	(120,914)		(20,187)	(140,368)		(140,368)	(64,381)		17,869			2FE	0001
CDS CS3447683 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		7,000,000	credit event/(5.0000)	70,000		(292,209)	(261,495)		(261,495)	(304,636)		(25,820)			4FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(54,713)	(281,478)		(281,478)	(28,112)		21,398			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(91,067)	128,590		128,590	(195,517)		(53,011)			3FE	0001
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	11/30/2011	12/20/2014		10,000,000	credit event/(1.0000)	(44,863)		(65,089)	(74,263)		(74,263)	(25,540)		11,022			1FE	0001
CDS CS3527047 ON CSGAG 100 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	12/08/2011	12/20/2013		10,000,000	credit event/(1.0000)	79,881		(105,616)	(58,992)		(58,992)	(44,123)		(29,505)			1FE	0001
CDS CS3539877 ON WY 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	01/30/2012	03/20/2017		5,000,000	credit event/(1.0000)		107,868	(47,941)	22,474		22,474	(71,343)		(14,052)			3FE	0001
CDS CS3550080 ON CBSCOR 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/08/2012	03/20/2017		5,000,000	credit event/(1.0000)		(31,763)	(28,637)	(59,654)		(59,654)	(31,894)		4,003			2FE	0001
CDS CS3552656 ON DANBNK 300 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/17/2012	03/20/2014		10,000,000	credit event/(3.0000)		(130,923)	(149,509)	(256,572)		(256,572)	(164,474)		38,824			1FE	0001
CDS CS3557770 ON CAH 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/24/2012	03/20/2017		5,000,000	credit event/(1.0000)		(150,653)	(12,586)	(137,533)		(137,533)	(4,711)		17,831			2FE	0001
CDS CS3578248 ON MWD 100 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	03/16/2012	03/20/2014		10,000,000	credit event/(1.0000)		271,795	(127,930)	56,700		56,700	(142,165)		(72,930)			1FE	0001
CDS CS3591043 ON AAGM-AGD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/10/2012	06/20/2017		5,000,000	credit event/(1.0000)		220,038	(44,042)	210,703		210,703	10,679		(20,014)			2FE	0001
CDS CS3596166 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/17/2012	06/20/2014		10,000,000	credit event/(1.0000)		453,913	(140,724)	92,442		92,442	(266,858)		(94,614)			1FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/18/2012	06/20/2017		3,000,000	credit event/(5.0000)		(150,368)	(30,660)	(78,942)		(78,942)	58,337		13,090			3FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)		(89,593)	(58,343)	(49,700)		(49,700)	32,403		7,490			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)		211,900	(39,660)	187,757		187,757	(6,428)		(17,715)			3FE	0001
CDS CS3608979 ON VLOC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/26/2012	06/20/2017		5,000,000	credit event/(1.0000)		115,003	(31,363)	39,746		39,746	(65,699)		(9,558)			2FE	0001
CDS CS3655053 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/17/2012	06/20/2014		5,000,000	credit event/(1.0000)		(5,171)	(17,975)	(7,201)		(7,201)	(2,945)		915			2FE	0001
CDS CS3670409 ON AEP 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	05/23/2012	06/20/2017		5,000,000	credit event/(1.0000)		(38,841)	(15,354)	(119,104)		(119,104)	(82,965)		2,701			2FE	0001
CDS CS3690886 ON MET 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		881,892	(91,336)	393,510		393,510	(430,656)		(57,726)			1FE	0001

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 Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CS3690894 ON LNC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		946,652	(95,575)	478,964		478,964	(405,724)		(61,965)			2FE	0001
CDS CS3690902 ON PRU 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		678,113	(77,998)	352,190		352,190	(281,536)		(44,387)			2FE	0001
CDS CS3690910 ON HIG 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		885,965	(91,603)	222,131		222,131	(605,842)		(57,992)			2FE	0001
CDS CS3706245 ON HARTFORD FINL SERVICES GROUP INC	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		883,444	(86,303)	222,131		222,131	(606,677)		(54,636)			2FE	0001
CDS CS3706252 ON LNC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		991,868	(93,008)	478,964		478,964	(451,563)		(61,341)			2FE	0001
CDS CS3706260 ON PRU 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		676,133	(73,482)	352,190		352,190	(282,128)		(41,815)			2FE	0001
CDS CS3706278 ON MET 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		863,097	(85,044)	393,510		393,510	(416,209)		(53,378)			1FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)		(174,272)	(4,685)	(184,199)		(184,199)	(18,715)		8,788			1FE	0001
CDS CS3798408 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	07/26/2012	09/20/2014		10,000,000	credit event/(1.0000)		420,484	(53,147)	127,830		127,830	(257,840)		(34,814)			1FE	0001
CDS CS3808645 ON ANZ 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)		291,225	(17,923)	260,989		260,989	(20,786)		(9,450)			1FE	0001
CDS CS3808652 ON CBA 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)		295,812	(18,072)	261,884		261,884	(24,329)		(9,599)			1FE	0001
CDS CS3808660 ON NAB 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)		300,394	(18,220)	266,039		266,039	(24,608)		(9,748)			1FE	0001
CDS CS3808678 ON WSTP 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)		300,394	(18,220)	266,286		266,286	(24,361)		(9,748)			1FE	0001
CDS CS3816325 ON ANZ 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/02/2012	09/20/2017		5,000,000	credit event/(1.0000)		293,113	(17,399)	260,989		260,989	(22,920)		(9,204)			1FE	0001
CDS CS3816333 ON CBA 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/02/2012	09/20/2017		5,000,000	credit event/(1.0000)		293,113	(17,399)	261,884		261,884	(22,025)		(9,204)			1FE	0001
CDS CS3824006 ON WSTP 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/03/2012	09/20/2017		5,000,000	credit event/(1.0000)		306,665	(17,525)	266,286		266,286	(30,910)		(9,469)			1FE	0001
CDS CS3824014 ON NAB 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/03/2012	09/20/2017		5,000,000	credit event/(1.0000)		306,665	(17,525)	266,039		266,039	(31,157)		(9,469)			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	08/21/2012	09/20/2017		5,000,000	credit event/(1.0000)		(179,713)	(1,721)	(181,594)		(181,594)	(5,716)		3,834			1FE	0001
CDS CS3900806 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/10/2012	09/20/2014		10,000,000	credit event/(1.0000)		63,860	(7,307)	29,769		29,769	(32,339)		(1,752)			1FE	0001
CDS CS3926413 ON VRZN 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/18/2012	09/20/2017		5,000,000	credit event/(1.0000)		(142,323)	(718)	(137,563)		(137,563)	3,811		948			1FE	0001
CDS CS3936644 ON ARW 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	09/19/2012	09/20/2017		5,000,000	credit event/(1.0000)		82,612	(2,172)	130,035		130,035	47,928		(505)			2FE	0001
CDS CS3952005 ON LNC 100 12/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	09/25/2012	12/20/2017		5,000,000	credit event/(1.0000)		284,885	(1,451)	281,604		281,604	(2,525)		(756)			2FE	0001
CDS CXB789787 ON CDX.NA.IG.18 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	07/27/2012	06/20/2017		100,000,000	credit event/(1.0000)		269,339	(190,185)	(438,129)		(438,129)	(697,838)		(9,630)			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										626,166	10,602,621	(4,254,727)	2,132,211	XXX	2,132,211	(9,306,126)		(1,006,483)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										626,166	10,602,621	(4,254,727)	2,132,211	XXX	2,132,211	(9,306,126)		(1,006,483)			XXX	XXX
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600/(credit event)			8,220			3,159					3,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500/(credit event)			70,403			49,895					5,000,000	2FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000/(credit event)	(140,959)		96,595	(74,273)		161,962			20,484		10,000,000	1FE	
CDS CS3294085 ON DELLN 100 03/20/2016			Credit	BANK OF AMERICA	12/17/2010	03/20/2016		5,000,000	1.0000/(credit event)	(9,749)		39,447	(6,436)		(100,207)			1,391		5,000,000	1FE	
CDS CS3314578 ON XRX 100 03/20/2016			Credit	HSBC	02/09/2011	03/20/2016		10,000,000	1.0000/(credit event)	(70,489)		86,455	(47,848)		(231,879)			10,343		10,000,000	2FE	
CDS CS3358088 ON C 100 06/20/2016			Credit	GOLDMAN SACHS INTERNATIONAL	04/13/2011	06/20/2016		5,000,000	1.0000/(credit event)	(40,606)		43,931	(29,138)		(79,926)			5,875		5,000,000	1FE	

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 Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CS3378565 ON PEG 100 06/20/2016			Credit	BANK OF AMERICA	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		87,298	(55,478)		(149,532)			11,187		10,000,000	2FE	
CDS CS3378573 ON CLINKI 100 06/20/2016			Credit	BNP PARIBAS	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(314,724)		122,648	(230,786)		(143,700)			46,536		10,000,000	3FE	
CDS CS3383680 ON FDX 100 06/20/2016			Credit	DEUTSCHE BANK	05/26/2011	06/20/2016		10,000,000	1.0000/(credit event)	42,959		69,749	31,554		123,709			(6,363)		10,000,000	2FE	
CDS CS3393929 ON WMI 100 06/20/2016			Credit	HSBC	06/08/2011	06/20/2016		10,000,000	1.0000/(credit event)	(47,250)		83,156	(34,935)		88,769			7,044		10,000,000	2FE	
CDS CS3437445 ON WFT 100 09/20/2016			Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	1.0000/(credit event)	(176,609)		63,915	(136,862)		(193,589)			25,859		5,000,000	2FE	
CDS CS3442577 ON PCG-PACGAS 100 09/20/2016			Credit	DEUTSCHE BANK	08/22/2011	09/20/2016		5,000,000	1.0000/(credit event)	(104,431)		53,489	(81,681)		41,620			15,433		5,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017			Credit	GOLDMAN SACHS	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)		59,338	66,081	50,974		224,855			(8,364)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017			Credit	GOLDMAN SACHS	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)		428,401	81,367	371,990		514,726			(56,411)		20,000,000	1FE	
CDS CS3539869 ON GP 100 03/20/2017			Credit	ROYAL BANK OF SCTLND	01/30/2012	03/20/2017		5,000,000	1.0000/(credit event)		(91,357)	45,790	(79,456)		(8,970)			11,901		5,000,000	2FE	
CDS CS3550098 ON CMCSA 100 03/20/2017			Credit	GOLDMAN SACHS	02/08/2012	03/20/2017		5,000,000	1.0000/(credit event)		44,073	27,085	38,519		68,644			(5,554)		5,000,000	2FE	
CDS CS3555204 ON WFT 100 03/20/2017			Credit	BANK OF AMERICA	02/21/2012	03/20/2017		10,000,000	1.0000/(credit event)		(493,673)	120,810	(434,529)		(507,982)			59,144		10,000,000	2FE	
CDS CS3557762 ON JNJ 100 03/20/2017			Credit	GOLDMAN SACHS	02/24/2012	03/20/2017		5,000,000	1.0000/(credit event)		150,653	12,586	132,822		157,453			(17,831)		5,000,000	1FE	
CDS CS3608961 ON HESS 100 06/20/2017			Credit	GOLDMAN SACHS	04/26/2012	06/20/2017		5,000,000	1.0000/(credit event)		(115,003)	31,363	(105,445)		(116,296)			9,558		5,000,000	2FE	
CDS CS3670417 ON DTE 100 06/20/2017 17			Credit	BANK OF AMERICA	05/23/2012	06/20/2017		5,000,000	1.0000/(credit event)		(69,088)	22,860	(64,283)		7,721			4,805		5,000,000	2FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017			Credit	CITIBANK	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)		45,140	11,196	42,864		47,437			(2,276)		5,000,000	1FE	
CDS CS3821465 ON NEM 100 06/20/2017			Credit	JP MORGAN CHASE BANK	08/03/2012	06/20/2017		5,000,000	1.0000/(credit event)		(152,479)	13,005	(147,530)		(58,997)			4,949		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017			Credit	JP MORGAN CHASE BANK	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)		121,120	2,971	118,536		135,701			(2,584)		5,000,000	1FE	
CDS CS3926405 ON ATTINC 100 09/20/2017			Credit	GOLDMAN SACHS	09/18/2012	09/20/2017		5,000,000	1.0000/(credit event)		77,677	1,149	77,159		75,717			(518)		5,000,000	1FE	
CDS CS3936651 ON DELLN 100 09/20/2017			Credit	CREDIT SUISSE FB	09/19/2012	09/20/2017		5,000,000	1.0000/(credit event)		(229,830)	3,071	(228,425)		(300,614)			1,405		5,000,000	1FE	
CDS CS3952013 ON TRV 100 12/20/2017			Credit	DEUTSCHE BANK	09/25/2012	12/20/2017		5,000,000	1.0000/(credit event)		68,277	514	68,096		62,988			(181)		5,000,000	1FE	
CDS CXS789789 ON CDX.NA.IG.18 06/17			Credit	JP MORGAN CHASE BANK	06/01/2012	06/20/2017		100,000,000	1.0000/(credit event)		(1,213,405)	415,536	(1,133,980)		438,129			79,425		100,000,000	2FE	
CDS CXS789789 ON CDX.NA.IG.18 06/17			Credit	BARCLAY'S CAPITAL	06/08/2012	06/20/2017		100,000,000	1.0000/(credit event)		(1,021,580)	379,846	(958,401)		438,129			63,179		100,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(937,513)	(2,391,736)	2,060,534	(2,916,973)	XXX	748,923			278,439		383,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(937,513)	(2,391,736)	2,060,534	(2,916,973)	XXX	748,923			278,439		383,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(311,347)	8,210,885	(2,194,193)	(784,763)	XXX	2,881,134	(9,306,126)		(728,044)		383,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(311,347)	8,210,885	(2,194,193)	(784,763)	XXX	2,881,134	(9,306,126)		(728,044)		383,000,000	XXX	XXX
FXFWD0393 (0.9748 CAD) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	09/19/2012	10/22/2012		25,645,234	(0.9748 CAD) / 1 USD				252,303		252,303		252,303			31,481		0002
FXFWD0394 (0.9749 CAD) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	09/19/2012	10/22/2012		25,644,576	(0.9749 CAD) / 1 USD				251,646		251,646		251,646			31,480		0002

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 Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
FXFWD0395 (0.9549 AUD) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	09/21/2012	10/25/2012		10,328,997	(0.9549 AUD) / 1 USD				96,828		96,828		96,828			13,516		0002
FXFWD0396 (0.9558 AUD) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	09/21/2012	10/25/2012		20,654,625	(0.9558 AUD) / 1 USD				174,113		174,113		174,113			27,028		0002
FXFWD0397 (0.9565 AUD) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	09/21/2012	10/25/2012		20,605,902	(0.9565 AUD) / 1 USD				158,072		158,072		158,072			26,964		0002
1229999. Subtotal - Forwards - Hedging Other													932,961	XXX	932,961		932,961			130,468	XXX	XXX
1269999. Subtotal - Forwards													932,961	XXX	932,961		932,961			130,468	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										626,166	10,602,621	(4,254,727)	3,065,172	XXX	3,065,172	(9,306,126)	932,961	(1,006,483)		130,468	XXX	XXX
1419999. Subtotal - Replication										(937,513)	(2,391,736)	2,060,534	(2,916,973)	XXX	748,923			278,439		383,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(311,347)	8,210,885	(2,194,193)	148,199	XXX	3,814,095	(9,306,126)	932,961	(728,044)		383,130,468	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedge credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

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	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
ESZ2	16		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/21/2012	CME	09/14/2012	1,450.5000	1,434.2000	(13,040)		(13,040)	(13,040)			56,000	100.00/100.00
MFSZ2	247		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/21/2012	CME	09/14/2012	1,567.8000	1,498.2000	(859,560)		(859,560)	(859,560)			1,099,150	100.00/100.00
RTAZ2	423		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/21/2012	ICE	09/14/2012	852.0000	834.4000	(744,480)		(744,480)	(744,480)			2,538,000	100.00/100.00
SPZ2	163		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/21/2012	CME	09/14/2012	1,450.5000	1,434.2000	(664,225)		(664,225)	(664,225)			2,852,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												(2,281,305)		(2,281,305)	(2,281,305)			6,545,650	XXX
1329999. Subtotal - Long Futures												(2,281,305)		(2,281,305)	(2,281,305)			6,545,650	XXX
ESZ2	(1,500)		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/21/2012	CME	09/14/2012	1,450.4500	1,434.2000	1,218,750		1,218,750	1,218,750			5,250,000	0001
1349999. Subtotal - Short Futures - Hedging Other												1,218,750		1,218,750	1,218,750			5,250,000	XXX
1389999. Subtotal - Short Futures												1,218,750		1,218,750	1,218,750			5,250,000	XXX
1399999. Subtotal - Hedging Effective												(2,281,305)		(2,281,305)	(2,281,305)			6,545,650	XXX
1409999. Subtotal - Hedging Other												1,218,750		1,218,750	1,218,750			5,250,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(1,062,555)		(1,062,555)	(1,062,555)			11,795,650	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D

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 Counterparty or Exchange Traded	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
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				1,218,750	(2,281,305)	1,218,750	11,795,650	11,795,650
BANK OF AMERICA	Y	Y		1,244,821	(1,098,798)	146,023	1,305,596	(1,295,792)	9,804	38,044,997	38,044,997
BARCLAYS BANK	Y	Y			(1,119,483)		438,129	(161,081)	277,048	100,000,000	98,880,517
BNP PARIBAS	Y	Y		157,599	(546,350)		157,599	(459,264)		10,000,000	9,611,249
CITI BANK	Y	Y	4,992,655	3,313,828	(184,199)		3,318,401	(184,199)		5,000,000	3,136,974
CREDIT SUISSE	Y	Y		245,702	(670,288)		245,702	(799,204)		10,000,000	9,575,414
DEUTSCHE BANK	Y	Y		1,451,036	(279,231)	1,171,805	1,579,703	(197,550)	1,382,154	20,085,472	20,085,472
GOLDMAN SACHS	Y	Y		1,618,678	(1,284,966)	333,712	1,988,609	(1,295,817)	692,792	50,000,000	50,000,000
GOLDMAN SACHS INTERNATIONAL	Y	Y			(645,471)			(696,258)		5,000,000	4,354,529
HSBC	Y	Y			(82,784)		88,769	(231,879)		20,000,000	19,917,217
JP MORGAN CHASE & COMPANY	Y	Y		158,143	(2,164,481)		775,398	(867,695)		120,000,000	117,993,662
ROYAL BANK	Y	Y			(117,755)			(47,269)		5,000,000	4,882,245
UBS AG	Y	Y		240,549	(88,352)	152,197	240,549	(88,352)	152,197		
0299999. Total NAIC 1 Designation			4,992,655	8,430,356	(8,282,157)	1,803,737	10,138,456	(6,324,360)	2,513,995	383,130,468	376,482,275
0899999 - Totals			4,992,655	8,430,356	(8,282,157)	1,803,737	11,357,206	(8,605,665)	3,732,745	394,926,118	388,277,925

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
RP1396-18-9	CITI D (AGENCY MBS & PASS) REPO			9,801,724	9,801,724	09/30/2012
7499999. Subtotal - Common Stocks - Money Market Mutual Funds				9,801,724	9,801,724	XXX
7599999. Total - Common Stocks				9,801,724	9,801,724	XXX
7699999. Total - Preferred and Common Stocks				9,801,724	9,801,724	XXX
9999999 - Totals				9,801,724	9,801,724	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 9,801,724 Book/Adjusted Carrying Value $ 9,801,724
2. Average balance for the year to date Fair Value $ 9,801,724 Book/Adjusted Carrying Value $ 9,801,724
3. Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			1,519	1,519	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			418,677	418,677	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			2,991	2,991	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			364,103	364,103	12/31/2013
09248U-61-9	TREASURY TEMP FUND			8,058	8,058	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			8,463,018	8,463,018	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			3,943	3,943	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			5,943,845	5,943,845	12/31/2013
7499999. Subtotal - Common Stocks - Money Market Mutual Funds				15,206,154	15,206,154	XXX
7599999. Total - Common Stocks				15,206,154	15,206,154	XXX
7699999. Total - Preferred and Common Stocks				15,206,154	15,206,154	XXX
05722L-KK-4	BAKER HUGHES INCORPORATED			2,499,695	2,499,800	10/19/2012
06738L-K2-4	BARD (C. R.) INC			5,999,844	5,999,955	10/02/2012
2331A2-K9-1	DCP MIDSTREAM LLC			5,819,523	5,819,457	10/09/2012
2470C2-K2-0	DELL INC			7,999,864	7,999,964	10/02/2012
2925A2-K5-8	ENBRIDGE ENERGY PARTNERS			3,199,837	3,199,854	10/05/2012
3024X2-K4-7	FMC TECHNOLOGIE			499,979	499,982	10/04/2012
67705A-KV-5	OGLETHORPE POWER CORP			800,793	800,782	10/29/2012
72018T-KG-9	PIEDMONT NATURAL GAS CO			3,199,578	3,199,533	10/16/2012
74018K-KK-5	PRECISION CASTPARTS CORP.			5,299,136	5,299,523	10/19/2012
91302C-KR-7	UNITED TECHNOLOGIES			13,997,662	13,998,880	10/25/2012
00038B-KQ-3	ABB TREASURY CENTER USA			4,999,200	4,999,361	10/24/2012
00118T-K2-0	AGL CAPITAL CORP			9,999,710	9,999,889	10/02/2012
0554M2-K3-0	BHP BILLITON LIMITED			3,299,927	3,299,971	10/03/2012
05722L-K1-6	BAKER HUGHES INCORPORATED			10,236,867	10,237,000	10/01/2012
05722L-KK-4	BAKER HUGHES INCORPORATED			4,999,390	4,999,600	10/19/2012
06738L-K2-4	BARD (C. R.) INC			4,999,870	4,999,963	10/02/2012
19587E-K9-0	COLONIAL PIPELINE CO			4,999,740	4,999,856	10/09/2012
2082M2-K5-5	CONOCOPHILLIPS			7,499,880	7,499,900	10/05/2012
2331A2-K9-1	DCP MIDSTREAM LLC			6,999,426	6,999,347	10/09/2012
2470C2-K2-0	DELL INC			4,999,915	4,999,978	10/02/2012
2925A2-K5-8	ENBRIDGE ENERGY PARTNERS			1,999,898	1,999,909	10/05/2012
3024X2-K4-7	FMC TECHNOLOGIE			1,499,936	1,499,946	10/04/2012
41805B-K1-3	HASBRO, INC.			1,569,966	1,570,000	10/01/2012
42823J-K5-3	HEWLETT PACKARD CO			8,384,564	8,384,627	10/05/2012
4523EL-K9-5	ILLINOIS TOOL WORKS INC			3,499,916	3,499,899	10/09/2012
56584T-K2-7	MARATHON OIL CORP			1,499,957	1,499,983	10/02/2012
64587A-K4-5	NEW JERSEY NATURAL GAS			1,999,974	1,999,975	10/04/2012
66765E-K3-8	NORTHWEST NATURAL GAS			2,499,945	2,499,978	10/03/2012
66765E-KS-3	NORTHWEST NATURAL GAS			1,209,787	1,209,874	10/26/2012
67021J-K3-5	NSTAR ELECTRIC			1,999,956	1,999,967	10/03/2012
67021J-KA-9	NSTAR ELECTRIC			4,399,745	4,399,670	10/10/2012
67021J-KB-7	NSTAR ELECTRIC			1,299,918	1,299,892	10/11/2012
67705A-KR-4	OGLETHORPE POWER CORP			2,499,450	2,499,417	10/25/2012
67705A-KV-5	OGLETHORPE POWER CORP			3,806,014	3,805,964	10/29/2012
72018T-KG-9	PIEDMONT NATURAL GAS CO			3,799,498	3,799,446	10/16/2012
74018K-KA-7	PRECISION CASTPARTS CORP.			1,999,838	1,999,910	10/10/2012
74835J-KB-9	QUESTAR CORP			4,104,639	4,104,704	10/11/2012
85462C-KW-4	STANLEY WORKS			8,498,071	8,497,535	10/30/2012
91058T-K1-3	UNITED HEALTHCARE			3,479,923	3,480,000	10/01/2012
95980G-K1-5	WESTERN UNION CO			1,999,956	2,000,000	10/01/2012
001097-39-9	ARMY & AIRFORCE EXCHANGE SERVICE			5,000,000	5,000,000	10/12/2012
001097-40-5	ARMY & AIRFORCE EXCHANGE SERVICE			17,500,000	17,500,000	10/22/2012
001097-41-1	NATIONAL RURAL UTILITIES			7,000,000	7,000,000	10/02/2012
001097-62-4	NATIONAL RURAL UTILITIES			5,000,000	5,000,000	10/04/2012
001097-74-2	NATIONAL FUEL GAS COMPANY			3,000,000	3,000,000	10/01/2012
001097-77-1	ARMY & AIRFORCE EXCHANGE SERVICE			17,500,000	17,500,000	10/01/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				229,400,785	229,403,290	XXX
9999999 - Totals				244,606,939	244,609,444	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 171,314,294 Book/Adjusted Carrying Value $ 171,316,799
2. Average balance for the year to date Fair Value $ 247,655,271 Book/Adjusted Carrying Value $ 247,655,959
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 254,408,663 Book/Adjusted Carrying Value $ 254,411,168

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(743,681,592)	(696,007,352)	(686,788,843)	XXX
Bank of Montreal	Toronto, Canada		3.000	1,228		252,685	256,471	270,225	XXX
Bank of New York Mellon	New York, New York		0.010	349	79	8,767,491	4,580,930	22,757,356	XXX
Bank of Oklahoma	Tulsa, Oklahoma					146,370	536,833	704,302	XXX
Citibank, N.A.	New York, New York		0.020	39	10	3,506,954	635,763	12,195,514	XXX
Fifth Third Bank	Cincinnati, Ohio					1,612,892	1,439,562	2,431,991	XXX
First Hawaiian Bank	Honolulu, Hawaii					207,333	577,195	172,306	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					2,551,646	2,511,181	1,902,280	XXX
First Tennessee Bank	Memphis, Tennessee					315,851			XXX
Branch Banking and Trust Co.	Richmond, Virginia					1,454,525	2,196,971	2,181,602	XXX
BMO Harris N.A.	Chicago, Illinois					1,876,272	411,320	1,852,042	XXX
Capital One N.A.	New Orleans, Louisiana					19,850,413	31,467,110	7,907,352	XXX
Huntington National Bank	Columbus, Ohio					470,536	735,628	906,672	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	134		57,650,141	78,444,544	53,741,748	XXX
KeyBank National Association	Cleveland, Ohio					3,238,081	1,973,028	1,196,462	XXX
HSBC Bank, USA	Buffalo, New York					12,722,346	7,797,817	374,486	XXX
RBC Global Services	Toronto, Canada					153,676	153,208	153,658	XXX
PNC Financial Services	Cherry Hill, New Jersey					954,880	5,569,112	4,025,252	XXX
Regions Bank	Birmingham, Alabama					17,733,707	38,581,787	67,391,798	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					989,025	810,412	844,006	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(60,031,087)	(69,006,215)	(50,729,131)	XXX
Bank of Alaska	Anchorage, Alaska		0.250		16	266,709	266,709	264,932	XXX
									XXX
									XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,749	105	(668,991,143)	(586,067,987)	(556,243,989)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,749	105	(668,991,143)	(586,067,987)	(556,243,989)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,650,278	2,148,886	2,406,049	XXX
0599999. Total - Cash		XXX	XXX	1,749	105	(667,340,866)	(583,919,101)	(553,837,939)	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 and Accrued	8 Amount Received During Year
TREASURY BILL		09/28/2012		10/25/2012	4,999,868		16
TREASURY BILL	C	09/20/2012		12/06/2012	4,099,361		106
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					9,099,230		123
0599999. Total - U.S. Government Bonds					9,099,230		123
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA		09/19/2012		10/24/2012	4,999,361		333
AGL CAPITAL CORP		09/18/2012		10/02/2012	9,999,889		1,445
ARCHER DANIELS MIDLAND		09/28/2012		10/01/2012	32,560,000		326
BHP BILLITON LIMITED		08/30/2012		10/03/2012	3,299,971		469
BAKER HUGHES INCORPORATED		09/28/2012		10/01/2012	10,237,000		111
BAKER HUGHES INCORPORATED		09/19/2012		10/19/2012	7,499,400		400
BARD (C. R.) INC		09/11/2012		10/02/2012	10,999,918		1,650
COLONIAL PIPELINE CO		09/28/2012		10/09/2012	4,999,856		54
CONOCOPHILLIPS		09/28/2012		10/05/2012	59,504,208		594
DCP MIDSTREAM LLC		09/25/2012		10/09/2012	12,818,804		897
DCP MIDSTREAM LLC		09/27/2012		10/11/2012	999,886		46
DELL INC		08/28/2012		10/02/2012	12,999,942		1,965
E I DUPONT		09/28/2012		10/22/2012	4,301,724		39
EMERSON ELECTRIC CO		09/28/2012		12/19/2012	7,922,913		79
ENBRIDGE ENERGY PARTNERS		09/21/2012		10/05/2012	5,199,763		592
FMC TECHNOLOGIE		09/20/2012		10/04/2012	1,999,928		263
HASBRO, INC.		09/28/2012		10/01/2012	1,570,000		46
HEWLETT PACKARD CO		09/26/2012		10/05/2012	8,384,627		466
ILLINOIS TOOL WORKS INC		09/27/2012		10/09/2012	3,499,899		51
MARATHON OIL CORP		09/18/2012		10/02/2012	1,499,983		217
NEW JERSEY NATURAL GAS		09/21/2012		10/04/2012	1,999,975		83
NORTHWEST NATURAL GAS		09/07/2012		10/03/2012	2,499,978		267
NORTHWEST NATURAL GAS		09/24/2012		10/26/2012	1,209,874		35
NSTAR ELECTRIC		09/12/2012		10/03/2012	1,999,967		317
NSTAR ELECTRIC		09/19/2012		10/10/2012	4,399,670		440
NSTAR ELECTRIC		09/20/2012		10/11/2012	1,299,892		119
OGLETHORPE POWER CORP		09/20/2012		10/25/2012	2,499,417		267
OGLETHORPE POWER CORP		09/28/2012		10/29/2012	4,606,746		134
PACIFIC GAS & ELEC CO		09/28/2012		10/03/2012	18,499,723		416
PIEDMONT NATURAL GAS CO		09/28/2012		10/12/2012	10,998,857		312
PIEDMONT NATURAL GAS CO		09/17/2012		10/16/2012	6,998,979		953
PRECISION CASTPARTS CORP.		09/20/2012		10/10/2012	1,999,910		110
PRECISION CASTPARTS CORP.		09/18/2012		10/19/2012	5,299,523		345
QUESTAR CORP		09/12/2012		10/11/2012	4,104,704		563
STANLEY WORKS		09/25/2012		10/30/2012	8,497,535		510
SUNCOR ENERGY INC		09/28/2012		10/12/2012	3,291,698		82
UNITED HEALTHCARE		09/28/2012		10/01/2012	3,480,000		90
UNITED TECHNOLOGIES		09/27/2012		10/25/2012	13,998,880		187
UNITED TECHNOLOGIES		09/28/2012		10/26/2012	11,999,000		120
WESTERN UNION CO		09/17/2012		10/01/2012	2,000,000		327
ARMY & AIRFORCE EXCHANGE SERVICE		09/25/2012	0.250	10/12/2012	5,000,000	208	
ARMY & AIRFORCE EXCHANGE SERVICE		09/25/2012	0.250	10/22/2012	17,500,000	729	
NATIONAL RURAL UTILITIES		09/25/2012	0.250	10/02/2012	7,000,000	292	
NATIONAL RURAL UTILITIES		09/27/2012	0.250	10/04/2012	5,000,000	139	
NATIONAL FUEL GAS COMPANY		09/28/2012	0.480	10/01/2012	3,000,000	120	
ARMY & AIRFORCE EXCHANGE SERVICE		09/28/2012	0.230	10/01/2012	17,500,000	335	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					371,981,399	1,823	15,718
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					371,981,399	1,823	15,718
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					381,080,629	1,823	15,841
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							

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 and Accrued	8 Amount Received During Year
8399999. Total Bonds					381,080,629	1,823	15,841
8699999 - Total Cash Equivalents					381,080,629	1,823	15,841